



Derivatives Weekly Statistics Report

From 2007/10/29 To 2007/11/02

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	\$ / R On 17-March-08			Currency Future	6.6900	6.6462	6.6872	6.6462	20058.00
29/10/2007	\$ / R On 13-June-08			Currency Future	6.7900	6.7502	6.7918	6.7502	2490.00
29/10/2007	\$ / R On 14-December-07			Currency Future	6.5900	6.5467	6.5880	6.5467	25071.00
29/10/2007	£ / R On 17-March-08			Currency Future	13.7100	13.5724	13.7069	13.5724	0.00
29/10/2007	£ / R On 13-June-08			Currency Future	13.8800	13.7406	13.8762	13.7406	0.00
29/10/2007	£ / R On 14-December-07			Currency Future	13.5500	13.4109	13.5455	13.4109	0.00
29/10/2007	€ / R On 17-March-08			Currency Future	9.6400	9.5723	9.6427	9.5723	0.00
29/10/2007	€ / R On 13-June-08			Currency Future	9.8000	9.7232	9.7954	9.7232	0.00
29/10/2007	€ / R On 14-December-07			Currency Future	9.4900	9.4241	9.4946	9.4241	0.00
29/10/2007	ALBI On 07-February-08			Index Future	267.2500	266.8290	267.2520	266.8290	0.00
29/10/2007	ALBI On 02-May-08			Index Future	273.7800	273.3630	273.7840	273.3630	0.00
29/10/2007	ALBI On 07-August-08			Index Future	281.5000	281.0900	281.4970	281.0900	0.00
29/10/2007	ALBI On 01-November-07			Index Future	259.7300	259.2920	259.7320	259.2920	166.00
29/10/2007	ALBI On 06-November-08			Index Future	288.6500	288.2570	288.6530	288.2570	0.00
29/10/2007	CRD1 On 07-February-08			Index Future	113.4500	113.4480	113.4480	113.4480	0.00
29/10/2007	CRD1 On 01-November-07			Index Future	111.3600	111.2140	111.3600	111.2140	8.00
29/10/2007	CRD1 On 02-May-08			Index Future	118.7200	0.0000	118.7230	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	CRD1 On 07-August-08			Index Future	122.0700	0.0000	122.0680	0.0000	0.00
29/10/2007	CRD1 On 06-November-08			Index Future	125.1700	0.0000	125.1710	0.0000	0.00
29/10/2007	GOVI On 07-February-08			jGovi	267.8400	267.4420	267.8380	267.4420	5.00
29/10/2007	GOVI On 02-May-08			jGovi	274.7400	274.2280	274.7410	274.2280	0.00
29/10/2007	GOVI On 01-November-07			jGovi	260.7700	260.3480	260.7680	260.3480	60.00
29/10/2007	GOVI On 07-August-08			jGovi	281.2500	0.0000	281.2480	0.0000	0.00
29/10/2007	GOVI On 06-November-08			jGovi	287.3900	0.0000	287.3940	0.0000	0.00
29/10/2007	ILBI On 07-February-08			Index Future	293.5800	293.5660	293.5760	293.5660	0.00
29/10/2007	ILBI On 01-November-07			Index Future	259.7400	285.2900	259.7400	285.2900	0.00
29/10/2007	J153 On 31-August-10			jSwap	9.8200	9.8240	0.0597	0.0598	0.00
29/10/2007	J157 On 15-September-15			jSwap	8.9700	9.0090	0.0156	0.0135	0.00
29/10/2007	J186 On 21-December-26			jSwap	8.1800	8.2350	0.0662	0.0712	0.00
29/10/2007	J201 On 22-December-14			jSwap	9.0700	9.1040	0.0859	0.0877	0.00
29/10/2007	J203 On 15-September-17			jSwap	8.8200	8.8610	0.0861	0.0888	0.00
29/10/2007	J204 On 21-December-18			jSwap	8.7600	8.7990	0.0918	0.0946	0.00
29/10/2007	J207 On 15-January-20			jSwap	8.6700	8.7120	0.0512	0.0542	0.00
29/10/2007	JBAR On 21-December-05			jBar	10.7000	10.7130	10.7040	10.7130	0.00
29/10/2007	JFRA On 07-February-08			jFra	10.6500	10.6640	0.0259	0.0259	0.00
29/10/2007	JFRA On 02-May-08			jFra	10.5000	10.5330	0.0271	0.0272	0.00
29/10/2007	JFRA On 07-August-08			jFra	10.2200	10.2460	0.0248	0.0249	0.00
29/10/2007	JFRA On 01-November-07			jFra	10.7400	10.7730	0.0280	0.0281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	JFRA On 06-November-08			jFra	9.9500	9.9440	0.0242	0.0242	0.00
29/10/2007	JFRA On 05-February-09			jFra	9.6600	0.0000	0.0235	0.0000	0.00
29/10/2007	JFRA On 07-May-09			jFra	9.3800	0.0000	0.0229	0.0000	0.00
29/10/2007	JFRA On 06-August-09			jFra	9.1100	0.0000	0.0222	0.0000	0.00
29/10/2007	JFRA On 05-November-09			jFra	8.8400	0.0000	0.0215	0.0000	0.00
29/10/2007	JN02 On 07-February-08			jNote	9.8200	9.8340	0.1754	0.1756	0.00
29/10/2007	JN02 On 02-May-08			jNote	9.5800	9.5870	0.1729	0.1730	0.00
29/10/2007	JN02 On 01-November-07			jNote	10.0600	10.0760	0.1808	0.1810	0.00
29/10/2007	JN02 On 07-August-08			jNote	9.3200	0.0000	0.1673	0.0000	0.00
29/10/2007	JN05 On 07-February-08			jNote	9.0200	9.0610	0.3571	0.3585	0.00
29/10/2007	JN05 On 02-May-08			jNote	8.8900	8.9370	0.3536	0.3551	0.00
29/10/2007	JN05 On 01-November-07			jNote	9.1600	9.1980	0.3611	0.3623	0.00
29/10/2007	JN05 On 07-August-08			jNote	8.7600	0.0000	0.3488	0.0000	0.00
29/10/2007	JN10 On 07-February-08			jNote	8.6000	8.6400	0.5654	0.5674	0.00
29/10/2007	JN10 On 02-May-08			jNote	8.5000	8.5490	0.5630	0.5649	0.00
29/10/2007	JN10 On 01-November-07			jNote	8.7000	8.7400	0.5695	0.5715	0.00
29/10/2007	JN10 On 07-August-08			jNote	8.4100	0.0000	0.5587	0.0000	0.00
29/10/2007	JROD On 31-January-08			jRod	10.2000	10.2100	0.0112	0.0118	0.00
29/10/2007	JROD On 29-February-08			jRod	10.4500	10.4590	0.0122	0.0128	0.00
29/10/2007	JROD On 31-March-08			jRod	10.6300	10.6420	0.0132	0.0138	0.00
29/10/2007	JROD On 31-October-07			jRod	9.6900	9.6890	0.0045	0.0051	0.00
29/10/2007	JROD On 30-November-07			jRod	10.0300	10.0470	0.0053	0.0059	0.00
29/10/2007	JROD On 31-December-07			jRod	10.3900	10.4120	0.0063	0.0069	0.00
29/10/2007	OTH1 On 07-February-08			Index Future	259.0500	259.0490	259.0490	259.0490	0.00
29/10/2007	OTH1 On 01-November-07			Index Future	255.5500	254.9800	255.5500	254.9800	12.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	OTH1 On 02-May-08			Index Future	269.3900	0.0000	269.3880	0.0000	0.00
29/10/2007	OTH1 On 07-August-08			Index Future	276.9800	0.0000	276.9780	0.0000	0.00
29/10/2007	OTH1 On 06-November-08			Index Future	284.0200	0.0000	284.0190	0.0000	0.00
29/10/2007	R153 On 07-February-08			Bond Future	8.6500	8.6550	115.6731	115.6493	6550.00
29/10/2007	R153 On 02-May-08			Bond Future	8.5300	8.5440	111.5924	111.5706	0.00
29/10/2007	R153 On 01-November-07			Bond Future	8.7600	8.7690	112.7548	112.7287	4190.00
29/10/2007	R153 On 07-August-08			Bond Future	8.3300	0.0000	114.4583	0.0000	0.00
29/10/2007	R157 On 07-February-08			Bond Future	8.0000	8.0270	136.4019	136.2012	3580.00
29/10/2007	R157 On 02-May-08			Bond Future	7.9200	7.9540	132.5559	132.3595	0.00
29/10/2007	R157 On 01-November-07			Bond Future	8.0800	8.1110	132.9742	132.7685	2660.00
29/10/2007	R157 On 07-August-08			Bond Future	7.8200	0.0000	135.9357	0.0000	0.00
29/10/2007	R186 On 07-February-08			Bond Future	7.7700	7.8030	128.2529	127.9014	0.00
29/10/2007	R186 On 02-May-08			Bond Future	7.7200	7.7460	131.2118	130.8600	0.00
29/10/2007	R186 On 01-November-07			Bond Future	7.8400	7.8720	130.0490	129.6981	0.00
29/10/2007	R186 On 07-August-08			Bond Future	7.6500	0.0000	129.3725	0.0000	0.00
29/10/2007	R196 On 07-February-08			Bond Future	9.2400	9.1880	105.2912	105.3402	0.00
29/10/2007	R196 On 02-May-08			Bond Future	8.9700	8.7930	102.6342	102.7678	0.00
29/10/2007	R196 On 01-November-07			Bond Future	9.5700	9.5450	102.3482	102.3738	0.00
29/10/2007	R196 On 07-August-08			Bond Future	8.6200	0.0000	105.2062	0.0000	0.00
29/10/2007	R201 On 07-February-08			Bond Future	8.0500	8.0680	104.8935	104.7873	0.00
29/10/2007	R201 On 02-May-08			Bond Future	7.9500	7.9740	107.3208	107.2168	0.00
29/10/2007	R201 On 01-November-07			Bond Future	8.1600	8.1770	106.4393	106.3308	910.00
29/10/2007	R201 On 07-August-08			Bond Future	7.8300	0.0000	105.7504	0.0000	0.00
29/10/2007	R203 On 07-February-08			Bond Future	7.9200	7.9520	105.5627	105.3612	0.00
29/10/2007	R203 On 02-May-08			Bond Future	7.8500	7.8750	103.8215	103.6221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	R203 On 01-November-07			Bond Future	8.0100	8.0400	102.7768	102.5730	0.00
29/10/2007	R203 On 07-August-08			Bond Future	7.7500	0.0000	106.5841	0.0000	0.00
29/10/2007	R204 On 07-February-08			Bond Future	7.9200	7.9480	101.7324	101.5160	3331.00
29/10/2007	R204 On 02-May-08			Bond Future	7.8500	7.8770	104.0911	103.8763	0.00
29/10/2007	R204 On 01-November-07			Bond Future	8.0000	8.0300	103.0018	102.7838	0.00
29/10/2007	R204 On 07-August-08			Bond Future	7.7600	0.0000	102.8012	0.0000	0.00
29/10/2007	R206 On 07-February-08			Bond Future	8.0400	8.0550	98.0846	97.9933	0.00
29/10/2007	R206 On 02-May-08			Bond Future	7.9300	7.9540	100.3545	100.2654	0.00
29/10/2007	R206 On 01-November-07			Bond Future	8.1600	8.1760	99.1661	99.0723	0.00
29/10/2007	R206 On 07-August-08			Bond Future	7.8000	0.0000	99.2550	0.0000	0.00
29/10/2007	R207 On 07-February-08			Bond Future	7.8900	7.9220	95.6463	95.4251	0.00
29/10/2007	R207 On 02-May-08			Bond Future	7.8300	7.8580	97.8597	97.6396	0.00
29/10/2007	R207 On 01-November-07			Bond Future	7.9700	8.0010	96.6723	96.4500	0.00
29/10/2007	R207 On 07-August-08			Bond Future	7.7500	0.0000	96.8197	0.0000	0.00
29/10/2007	R209 On 07-February-08			Bond Future	7.5000	7.6530	87.6972	86.1779	6590.00
29/10/2007	R209 On 02-May-08			Bond Future	7.4500	7.6030	86.5772	85.0460	0.00
29/10/2007	R209 On 01-November-07			Bond Future	7.5600	7.7130	85.3703	83.8655	0.00
29/10/2007	R209 On 07-August-08			Bond Future	7.3900	0.0000	88.8857	0.0000	0.00
29/10/2007	TRT1 On 07-February-08			Index Future	261.8400	261.8420	261.8420	261.8420	0.00
29/10/2007	TRT1 On 01-November-07			Index Future	257.6200	257.2040	257.6230	257.2040	400.00
29/10/2007	TRT1 On 02-May-08			Index Future	271.5900	0.0000	271.5860	0.0000	0.00
29/10/2007	TRT1 On 07-August-08			Index Future	279.2400	0.0000	279.2380	0.0000	0.00
29/10/2007	TRT1 On 06-November-08			Index Future	286.3400	0.0000	286.3370	0.0000	0.00
30/10/2007	\$ / R On 17-March-08			Currency Future	6.7100	6.6872	6.7110	6.6872	20139.00
30/10/2007	\$ / R On 13-June-08			Currency Future	6.8200	6.7918	6.8163	6.7918	2540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	\$ / R On 14-December-07			Currency Future	6.6100	6.5880	6.6101	6.5880	25139.00
30/10/2007	£ / R On 17-March-08			Currency Future	13.8100	13.7069	13.8139	13.7069	0.00
30/10/2007	£ / R On 13-June-08			Currency Future	13.9800	13.8762	13.9837	13.8762	0.00
30/10/2007	£ / R On 14-December-07			Currency Future	13.6500	13.5455	13.6488	13.5455	37.00
30/10/2007	€ / R On 17-March-08			Currency Future	9.6900	9.6427	9.6921	9.6427	0.00
30/10/2007	€ / R On 13-June-08			Currency Future	9.8500	9.7954	9.8452	9.7954	0.00
30/10/2007	€ / R On 14-December-07			Currency Future	9.5400	9.4946	9.5410	9.4946	1.00
30/10/2007	ALBI On 07-February-08			Index Future	266.7400	267.2520	266.7430	267.2520	0.00
30/10/2007	ALBI On 02-May-08			Index Future	273.2800	273.7840	273.2810	273.7840	0.00
30/10/2007	ALBI On 07-August-08			Index Future	281.0300	281.4970	281.0280	281.4970	0.00
30/10/2007	ALBI On 01-November-07			Index Future	259.2200	259.7320	259.2210	259.7320	166.00
30/10/2007	ALBI On 06-November-08			Index Future	288.2200	288.6530	288.2170	288.6530	0.00
30/10/2007	CRD1 On 07-February-08			Index Future	114.2200	113.4480	114.2200	113.4480	0.00
30/10/2007	CRD1 On 02-May-08			Index Future	118.5800	118.7230	118.5790	118.7230	0.00
30/10/2007	CRD1 On 07-August-08			Index Future	121.9400	122.0680	121.9400	122.0680	0.00
30/10/2007	CRD1 On 01-November-07			Index Future	111.2100	111.3600	111.2060	111.3600	0.00
30/10/2007	CRD1 On 06-November-08			Index Future	123.2400	125.1710	123.2400	125.1710	8.00
30/10/2007	GOVI On 07-February-08			jGovi	267.3400	267.8380	267.3400	267.8380	5.00
30/10/2007	GOVI On 02-May-08			jGovi	274.2300	274.7410	274.2305	274.7410	0.00
30/10/2007	GOVI On 07-August-08			jGovi	281.1200	281.2480	281.1210	281.2480	0.00
30/10/2007	GOVI On 01-November-07			jGovi	260.2800	260.7680	260.2835	260.7680	0.00
30/10/2007	GOVI On 06-November-08			jGovi	288.4500	287.3940	288.4505	287.3940	60.00
30/10/2007	ILBI On 07-February-08			Index Future	293.5800	293.5760	293.5770	293.5760	0.00
30/10/2007	ILBI On 01-November-07			Index Future	285.3100	259.7400	285.3100	259.7400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	J153 On 31-August-10			jSwap	9.8500	9.8190	0.0605	0.0597	0.00
30/10/2007	J157 On 15-September-15			jSwap	8.9800	8.9720	0.0150	0.0156	0.00
30/10/2007	J186 On 21-December-26			jSwap	8.2000	8.1810	0.0680	0.0662	0.00
30/10/2007	J201 On 22-December-14			jSwap	9.0800	9.0680	0.0867	0.0859	0.00
30/10/2007	J203 On 15-September-17			jSwap	8.8400	8.8170	0.0873	0.0861	0.00
30/10/2007	J204 On 21-December-18			jSwap	8.7700	8.7580	0.0927	0.0918	0.00
30/10/2007	J207 On 15-January-20			jSwap	8.6800	8.6710	0.0519	0.0512	0.00
30/10/2007	JBAR On 21-December-05			jBar	10.7200	10.7040	10.7170	10.7040	0.00
30/10/2007	JFRA On 07-February-08			jFra	10.6700	10.6450	0.0259	0.0259	0.00
30/10/2007	JFRA On 05-February-09			jFra	9.7300	9.6600	0.0237	0.0235	0.00
30/10/2007	JFRA On 02-May-08			jFra	10.5600	10.4960	0.0273	0.0271	0.00
30/10/2007	JFRA On 07-May-09			jFra	9.4500	9.3810	0.0230	0.0229	0.00
30/10/2007	JFRA On 07-August-08			jFra	10.2800	10.2160	0.0250	0.0248	0.00
30/10/2007	JFRA On 06-August-09			jFra	9.1700	9.1130	0.0223	0.0222	0.00
30/10/2007	JFRA On 01-November-07			jFra	10.7600	10.7440	0.0281	0.0280	0.00
30/10/2007	JFRA On 06-November-08			jFra	10.0100	9.9530	0.0244	0.0242	0.00
30/10/2007	JFRA On 05-November-09			jFra	8.8500	8.8360	0.0216	0.0215	0.00
30/10/2007	JN02 On 07-February-08			jNote	9.8700	9.8190	0.1762	0.1754	0.00
30/10/2007	JN02 On 02-May-08			jNote	9.6300	9.5770	0.1737	0.1729	0.00
30/10/2007	JN02 On 07-August-08			jNote	9.3600	9.3180	0.1680	0.1673	0.00
30/10/2007	JN02 On 01-November-07			jNote	10.1100	10.0630	0.1817	0.1808	0.00
30/10/2007	JN05 On 07-February-08			jNote	9.0400	9.0200	0.3576	0.3571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	JN05 On 02-May-08			jNote	8.9100	8.8940	0.3539	0.3536	0.00
30/10/2007	JN05 On 07-August-08			jNote	8.7700	8.7620	0.3489	0.3488	0.00
30/10/2007	JN05 On 01-November-07			jNote	9.1800	9.1620	0.3616	0.3611	0.00
30/10/2007	JN10 On 07-February-08			jNote	8.6100	8.5950	0.5661	0.5654	0.00
30/10/2007	JN10 On 02-May-08			jNote	8.5200	8.5040	0.5635	0.5630	0.00
30/10/2007	JN10 On 07-August-08			jNote	8.4200	8.4060	0.5592	0.5587	0.00
30/10/2007	JN10 On 01-November-07			jNote	8.7200	8.6950	0.5703	0.5695	0.00
30/10/2007	JROD On 31-January-08			jRod	10.2000	10.1980	0.0112	0.0112	0.00
30/10/2007	JROD On 29-February-08			jRod	10.4500	10.4490	0.0122	0.0122	0.00
30/10/2007	JROD On 31-March-08			jRod	10.6400	10.6340	0.0132	0.0132	0.00
30/10/2007	JROD On 30-April-08			jRod	10.4100	0.0000	0.0179	0.0000	0.00
30/10/2007	JROD On 30-May-08			jRod	10.5700	0.0000	0.0188	0.0000	0.00
30/10/2007	JROD On 30-June-08			jRod	10.6900	0.0000	0.0197	0.0000	0.00
30/10/2007	JROD On 31-July-08			jRod	10.5100	0.0000	0.0244	0.0000	0.00
30/10/2007	JROD On 31-October-07			jRod	9.6900	9.6890	0.0000	0.0045	0.00
30/10/2007	JROD On 30-November-07			jRod	10.0300	10.0320	0.0053	0.0053	0.00
30/10/2007	JROD On 31-December-07			jRod	10.3900	10.3890	0.0063	0.0063	0.00
30/10/2007	OTH1 On 07-February-08			Index Future	261.7800	259.0490	261.7840	259.0490	0.00
30/10/2007	OTH1 On 02-May-08			Index Future	268.6800	269.3880	268.6750	269.3880	0.00
30/10/2007	OTH1 On 07-August-08			Index Future	276.2900	276.9780	276.2920	276.9780	0.00
30/10/2007	OTH1 On 01-November-07			Index Future	254.8700	255.5500	254.8740	255.5500	0.00
30/10/2007	OTH1 On 06-November-08			Index Future	282.4600	284.0190	282.4560	284.0190	12.00
30/10/2007	R153 On 07-February-08			Bond Future	8.6700	8.6450	115.6113	115.6731	8666.00
30/10/2007	R153 On 02-May-08			Bond Future	8.5300	8.5340	111.5924	111.5924	0.00
30/10/2007	R153 On 07-August-08			Bond Future	8.2800	8.3320	114.5581	114.4583	0.00
30/10/2007	R153 On 01-November-07			Bond Future	8.8100	8.7590	112.6322	112.7548	2620.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	R157 On 07-February-08			Bond Future	8.0200	7.9970	136.2413	136.4019	9009.00
30/10/2007	R157 On 02-May-08			Bond Future	7.9400	7.9240	132.4707	132.5559	0.00
30/10/2007	R157 On 07-August-08			Bond Future	7.8200	7.8240	135.9805	135.9357	0.00
30/10/2007	R157 On 01-November-07			Bond Future	8.1200	8.0810	132.7274	132.9742	2920.00
30/10/2007	R186 On 07-February-08			Bond Future	7.8200	7.7730	127.6795	128.2529	0.00
30/10/2007	R186 On 02-May-08			Bond Future	7.7600	7.7160	130.7196	131.2118	0.00
30/10/2007	R186 On 07-August-08			Bond Future	7.6800	7.6470	129.0085	129.3725	0.00
30/10/2007	R186 On 01-November-07			Bond Future	7.9000	7.8420	129.4068	130.0490	0.00
30/10/2007	R196 On 07-February-08			Bond Future	9.2700	9.2380	105.2637	105.2912	0.00
30/10/2007	R196 On 02-May-08			Bond Future	8.8700	8.9650	102.7080	102.6342	0.00
30/10/2007	R196 On 07-August-08			Bond Future	8.4300	8.6170	105.3037	105.2062	0.00
30/10/2007	R196 On 01-November-07			Bond Future	9.6000	9.5660	102.3020	102.3482	0.00
30/10/2007	R201 On 07-February-08			Bond Future	8.0800	8.0480	104.7396	104.8935	0.00
30/10/2007	R201 On 02-May-08			Bond Future	7.9700	7.9540	107.2272	107.3208	0.00
30/10/2007	R201 On 07-August-08			Bond Future	7.8300	7.8330	105.7504	105.7504	0.00
30/10/2007	R201 On 01-November-07			Bond Future	8.2000	8.1570	106.2278	106.4393	910.00
30/10/2007	R203 On 07-February-08			Bond Future	7.9500	7.9220	105.3813	105.5627	0.00
30/10/2007	R203 On 02-May-08			Bond Future	7.8600	7.8450	103.6951	103.8215	0.00
30/10/2007	R203 On 07-August-08			Bond Future	7.7500	7.7480	106.5578	106.5841	0.00
30/10/2007	R203 On 01-November-07			Bond Future	8.0500	8.0100	102.5256	102.7768	0.00
30/10/2007	R204 On 07-February-08			Bond Future	7.9500	7.9180	101.5304	101.7324	3331.00
30/10/2007	R204 On 02-May-08			Bond Future	7.8700	7.8470	103.9407	104.0911	0.00
30/10/2007	R204 On 07-August-08			Bond Future	7.7700	7.7610	102.7515	102.8012	0.00
30/10/2007	R204 On 01-November-07			Bond Future	8.0400	8.0000	102.7330	103.0018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	R206 On 07-February-08			Bond Future	8.0600	8.0350	97.9522	98.0846	0.00
30/10/2007	R206 On 02-May-08			Bond Future	7.9500	7.9340	100.2788	100.3545	0.00
30/10/2007	R206 On 07-August-08			Bond Future	7.8000	7.8000	99.2680	99.2550	0.00
30/10/2007	R206 On 01-November-07			Bond Future	8.2000	8.1560	98.9833	99.1661	0.00
30/10/2007	R207 On 07-February-08			Bond Future	7.9300	7.8920	95.3588	95.6463	0.00
30/10/2007	R207 On 02-May-08			Bond Future	7.8600	7.8280	97.6249	97.8597	0.00
30/10/2007	R207 On 07-August-08			Bond Future	7.7700	7.7470	96.6737	96.8197	0.00
30/10/2007	R207 On 01-November-07			Bond Future	8.0200	7.9710	96.3317	96.6723	0.00
30/10/2007	R209 On 07-February-08			Bond Future	7.5400	7.5030	87.2775	87.6972	6590.00
30/10/2007	R209 On 02-May-08			Bond Future	7.4900	7.4530	86.2056	86.5772	0.00
30/10/2007	R209 On 07-August-08			Bond Future	7.4200	7.3940	88.5834	88.8857	0.00
30/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.5630	84.9143	85.3703	0.00
30/10/2007	TRT1 On 07-February-08			Index Future	264.1100	261.8420	264.1110	261.8420	0.00
30/10/2007	TRT1 On 02-May-08			Index Future	271.1200	271.5860	271.1170	271.5860	0.00
30/10/2007	TRT1 On 07-August-08			Index Future	278.8000	279.2380	278.8020	279.2380	0.00
30/10/2007	TRT1 On 01-November-07			Index Future	257.1400	257.6230	257.1400	257.6230	0.00
30/10/2007	TRT1 On 06-November-08			Index Future	284.9700	286.3370	284.9660	286.3370	400.00
31/10/2007	\$ / R On 17-March-08			Currency Future	6.6900	6.7110	6.6892	6.7110	20849.00
31/10/2007	\$ / R On 13-June-08			Currency Future	6.7900	6.8163	6.7948	6.8163	2540.00
31/10/2007	\$ / R On 14-December-07			Currency Future	6.5900	6.6101	6.5874	6.6101	25170.00
31/10/2007	£ / R On 17-March-08			Currency Future	13.7900	13.8139	13.7921	13.8139	0.00
31/10/2007	£ / R On 13-June-08			Currency Future	13.9600	13.9837	13.9635	13.9837	0.00
31/10/2007	£ / R On 14-December-07			Currency Future	13.6300	13.6488	13.6256	13.6488	37.00
31/10/2007	€ / R On 17-March-08			Currency Future	9.6800	9.6921	9.6768	9.6921	750.00
31/10/2007	€ / R On 13-June-08			Currency Future	9.8300	9.8452	9.8302	9.8452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	€ / R On 14-December-07			Currency Future	9.5200	9.5410	9.5241	9.5410	1.00
31/10/2007	ALBI On 07-February-08			Index Future	267.1500	266.7430	267.1500	266.7430	508.00
31/10/2007	ALBI On 02-May-08			Index Future	274.2100	273.2810	274.2060	273.2810	0.00
31/10/2007	ALBI On 07-August-08			Index Future	282.0300	281.0280	282.0300	281.0280	0.00
31/10/2007	ALBI On 01-November-07			Index Future	260.0300	259.2210	260.0290	259.2210	0.00
31/10/2007	ALBI On 06-November-08			Index Future	289.3300	288.2170	289.3320	288.2170	0.00
31/10/2007	CRD1 On 07-February-08			Index Future	114.4700	114.2200	114.4720	114.2200	0.00
31/10/2007	CRD1 On 02-May-08			Index Future	118.8100	118.5790	118.8110	118.5790	0.00
31/10/2007	CRD1 On 07-August-08			Index Future	122.2000	121.9400	122.2010	121.9400	0.00
31/10/2007	CRD1 On 01-November-07			Index Future	111.4200	111.2060	111.4200	111.2060	0.00
31/10/2007	CRD1 On 06-November-08			Index Future	123.4800	123.2400	123.4810	123.2400	8.00
31/10/2007	GOVI On 07-February-08			jGovi	268.1700	267.3400	268.1730	267.3400	5.00
31/10/2007	GOVI On 02-May-08			jGovi	275.0100	274.2305	275.0130	274.2305	0.00
31/10/2007	GOVI On 07-August-08			jGovi	282.0700	281.1210	282.0720	281.1210	0.00
31/10/2007	GOVI On 01-November-07			jGovi	261.0200	260.2835	261.0240	260.2835	0.00
31/10/2007	GOVI On 06-November-08			jGovi	289.2800	288.4505	289.2785	288.4505	60.00
31/10/2007	ILBI On 07-February-08			Index Future	294.2300	293.5770	294.2310	293.5770	0.00
31/10/2007	ILBI On 01-November-07			Index Future	285.9500	285.3100	285.9530	285.3100	0.00
31/10/2007	J153 On 31-August-10			jSwap	9.9200	9.8540	0.0622	0.0605	0.00
31/10/2007	J157 On 15-September-15			jSwap	8.9800	8.9830	0.0154	0.0150	0.00
31/10/2007	J186 On 21-December-26			jSwap	8.1800	8.2000	0.0658	0.0680	0.00
31/10/2007	J201 On 22-December-14			jSwap	9.0800	9.0840	0.0863	0.0867	0.00
31/10/2007	J203 On 15-September-17			jSwap	8.8100	8.8360	0.0858	0.0873	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	J204 On 21-December-18			jSwap	8.7500	8.7710	0.0912	0.0927	0.00
31/10/2007	J207 On 15-January-20			jSwap	8.6600	8.6810	0.0505	0.0519	0.00
31/10/2007	JBAR On 21-December-05			jBar	10.7100	10.7170	10.7130	10.7170	0.00
31/10/2007	JFRA On 07-February-08			jFra	10.7200	10.6730	0.0260	0.0259	0.00
31/10/2007	JFRA On 05-February-09			jFra	9.8300	9.7270	0.0239	0.0237	0.00
31/10/2007	JFRA On 02-May-08			jFra	10.6300	10.5620	0.0275	0.0273	0.00
31/10/2007	JFRA On 07-May-09			jFra	9.5300	9.4470	0.0232	0.0230	0.00
31/10/2007	JFRA On 07-August-08			jFra	10.4000	10.2790	0.0253	0.0250	0.00
31/10/2007	JFRA On 06-August-09			jFra	9.2500	9.1670	0.0225	0.0223	0.00
31/10/2007	JFRA On 01-November-07			jFra	10.7500	10.7560	0.0280	0.0281	0.00
31/10/2007	JFRA On 06-November-08			jFra	10.1100	10.0090	0.0246	0.0244	0.00
31/10/2007	JFRA On 05-November-09			jFra	8.9300	8.8540	0.0218	0.0216	0.00
31/10/2007	JN02 On 07-February-08			jNote	9.9600	9.8720	0.1776	0.1762	0.00
31/10/2007	JN02 On 02-May-08			jNote	9.7100	9.6280	0.1751	0.1737	0.00
31/10/2007	JN02 On 07-August-08			jNote	9.4400	9.3580	0.1693	0.1680	0.00
31/10/2007	JN02 On 01-November-07			jNote	10.1900	10.1140	0.1829	0.1817	0.00
31/10/2007	JN05 On 07-February-08			jNote	9.0600	9.0370	0.3579	0.3576	0.00
31/10/2007	JN05 On 02-May-08			jNote	8.9200	8.9080	0.3541	0.3539	0.00
31/10/2007	JN05 On 07-August-08			jNote	8.7700	8.7700	0.3488	0.3489	0.00
31/10/2007	JN05 On 01-November-07			jNote	9.2000	9.1810	0.3621	0.3616	0.00
31/10/2007	JN10 On 07-February-08			jNote	8.5900	8.6130	0.5645	0.5661	0.00
31/10/2007	JN10 On 02-May-08			jNote	8.4900	8.5200	0.5619	0.5635	0.00
31/10/2007	JN10 On 07-August-08			jNote	8.3900	8.4190	0.5574	0.5592	0.00
31/10/2007	JN10 On 01-November-07			jNote	8.6900	8.7150	0.5687	0.5703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	JROD On 31-January-08			jRod	10.7100	10.2000	0.0069	0.0112	0.00
31/10/2007	JROD On 29-February-08			jRod	10.4500	10.4520	0.0122	0.0122	0.00
31/10/2007	JROD On 31-March-08			jRod	10.6300	10.6360	0.0132	0.0132	0.00
31/10/2007	JROD On 30-April-08			jRod	10.7800	10.4050	0.0136	0.0179	0.00
31/10/2007	JROD On 30-May-08			jRod	10.5600	10.5650	0.0188	0.0188	0.00
31/10/2007	JROD On 30-June-08			jRod	10.6900	10.6900	0.0197	0.0197	0.00
31/10/2007	JROD On 31-July-08			jRod	10.8000	10.5090	0.0202	0.0244	0.00
31/10/2007	JROD On 31-October-07			jRod	9.6900	9.6890	0.0000	0.0000	0.00
31/10/2007	JROD On 30-November-07			jRod	10.0300	10.0300	0.0053	0.0053	0.00
31/10/2007	JROD On 31-December-07			jRod	10.3800	10.3900	0.0063	0.0063	0.00
31/10/2007	OTH1 On 07-February-08			Index Future	263.1100	261.7840	263.1130	261.7840	0.00
31/10/2007	OTH1 On 02-May-08			Index Future	270.0900	268.6750	270.0870	268.6750	0.00
31/10/2007	OTH1 On 07-August-08			Index Future	277.7900	276.2920	277.7930	276.2920	0.00
31/10/2007	OTH1 On 01-November-07			Index Future	256.1000	254.8740	256.0990	254.8740	0.00
31/10/2007	OTH1 On 06-November-08			Index Future	283.8200	282.4560	283.8200	282.4560	12.00
31/10/2007	R153 On 07-February-08			Bond Future	8.6300	8.6710	115.7065	115.6113	8666.00
31/10/2007	R153 On 02-May-08			Bond Future	8.4900	8.5340	111.6799	111.5924	0.00
31/10/2007	R153 On 07-August-08			Bond Future	8.2400	8.2810	114.6365	114.5581	0.00
31/10/2007	R153 On 01-November-07			Bond Future	8.7700	8.8060	112.7366	112.6322	2310.00
31/10/2007	R157 On 07-February-08			Bond Future	7.9500	8.0210	136.7106	136.2413	9179.00
31/10/2007	R157 On 02-May-08			Bond Future	7.8700	7.9370	132.9301	132.4707	0.00
31/10/2007	R157 On 07-August-08			Bond Future	7.7500	7.8170	136.4287	135.9805	0.00
31/10/2007	R157 On 01-November-07			Bond Future	8.0500	8.1170	133.2079	132.7274	2500.00
31/10/2007	R186 On 07-February-08			Bond Future	7.7300	7.8220	128.7358	127.6795	0.00
31/10/2007	R186 On 02-May-08			Bond Future	7.6700	7.7580	131.7778	130.7196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	R186 On 07-August-08			Bond Future	7.5900	7.6780	130.0695	129.0085	0.00
31/10/2007	R186 On 01-November-07			Bond Future	7.8100	7.8970	130.4603	129.4068	0.00
31/10/2007	R196 On 07-February-08			Bond Future	9.2200	9.2660	105.3059	105.2637	0.00
31/10/2007	R196 On 02-May-08			Bond Future	8.8200	8.8700	102.7461	102.7080	0.00
31/10/2007	R196 On 07-August-08			Bond Future	8.3800	8.4340	105.3319	105.3037	0.00
31/10/2007	R196 On 01-November-07			Bond Future	9.5700	9.6040	102.3458	102.3020	0.00
31/10/2007	R201 On 07-February-08			Bond Future	8.0100	8.0770	105.1115	104.7396	910.00
31/10/2007	R201 On 02-May-08			Bond Future	7.9000	7.9720	107.5917	107.2272	0.00
31/10/2007	R201 On 07-August-08			Bond Future	7.7600	7.8330	106.1063	105.7504	0.00
31/10/2007	R201 On 01-November-07			Bond Future	8.1300	8.1960	106.6078	106.2278	0.00
31/10/2007	R203 On 07-February-08			Bond Future	7.8800	7.9490	105.8523	105.3813	0.00
31/10/2007	R203 On 02-May-08			Bond Future	7.7900	7.8640	104.1616	103.6951	0.00
31/10/2007	R203 On 07-August-08			Bond Future	7.6800	7.7520	107.0192	106.5578	0.00
31/10/2007	R203 On 01-November-07			Bond Future	7.9800	8.0470	103.0015	102.5256	0.00
31/10/2007	R204 On 07-February-08			Bond Future	7.8800	7.9460	102.0364	101.5304	3331.00
31/10/2007	R204 On 02-May-08			Bond Future	7.8000	7.8680	104.4432	103.9407	0.00
31/10/2007	R204 On 07-August-08			Bond Future	7.7000	7.7680	103.2503	102.7515	0.00
31/10/2007	R204 On 01-November-07			Bond Future	7.9700	8.0370	103.2424	102.7330	0.00
31/10/2007	R206 On 07-February-08			Bond Future	7.9900	8.0640	98.2722	97.9522	0.00
31/10/2007	R206 On 02-May-08			Bond Future	7.8800	7.9510	100.5910	100.2788	0.00
31/10/2007	R206 On 07-August-08			Bond Future	7.7300	7.7970	99.5710	99.2680	0.00
31/10/2007	R206 On 01-November-07			Bond Future	8.1300	8.1950	99.3118	98.9833	0.00
31/10/2007	R207 On 07-February-08			Bond Future	7.8600	7.9310	95.8757	95.3588	0.00
31/10/2007	R207 On 02-May-08			Bond Future	7.7900	7.8600	98.1396	97.6249	0.00
31/10/2007	R207 On 07-August-08			Bond Future	7.7000	7.7670	97.1860	96.6737	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	R207 On 01-November-07			Bond Future	7.9500	8.0170	96.8506	96.3317	0.00
31/10/2007	R209 On 07-February-08			Bond Future	7.4400	7.5440	88.3069	87.2775	6590.00
31/10/2007	R209 On 02-May-08			Bond Future	7.3900	7.4890	87.2440	86.2056	0.00
31/10/2007	R209 On 07-August-08			Bond Future	7.3200	7.4230	89.6327	88.5834	0.00
31/10/2007	R209 On 01-November-07			Bond Future	7.5100	7.6080	85.9331	84.9143	0.00
31/10/2007	TRT1 On 07-February-08			Index Future	264.9500	264.1110	264.9470	264.1110	0.00
31/10/2007	TRT1 On 02-May-08			Index Future	271.9700	271.1170	271.9680	271.1170	0.00
31/10/2007	TRT1 On 07-August-08			Index Future	279.7300	278.8020	279.7290	278.8020	0.00
31/10/2007	TRT1 On 01-November-07			Index Future	257.8800	257.1400	257.8840	257.1400	0.00
31/10/2007	TRT1 On 06-November-08			Index Future	285.8000	284.9660	285.7980	284.9660	400.00
01/11/2007	\$ / R On 17-March-08			Currency Future	6.7500	6.6892	6.7451	6.6892	20880.00
01/11/2007	\$ / R On 13-June-08			Currency Future	6.8500	6.7948	6.8524	6.7948	2540.00
01/11/2007	\$ / R On 14-December-07			Currency Future	6.6400	6.5874	6.6421	6.5874	25205.00
01/11/2007	£ / R On 17-March-08			Currency Future	13.9700	13.7921	13.9678	13.7921	0.00
01/11/2007	£ / R On 13-June-08			Currency Future	14.1400	13.9635	14.1421	13.9635	0.00
01/11/2007	£ / R On 14-December-07			Currency Future	13.8000	13.6256	13.7990	13.6256	37.00
01/11/2007	€ / R On 17-March-08			Currency Future	9.7400	9.6768	9.7402	9.6768	750.00
01/11/2007	€ / R On 13-June-08			Currency Future	9.9000	9.8302	9.8959	9.8302	0.00
01/11/2007	€ / R On 14-December-07			Currency Future	9.5900	9.5241	9.5856	9.5241	1.00
01/11/2007	ALBI On 07-February-08			Index Future	265.6900	267.1500	265.6910	267.1500	508.00
01/11/2007	ALBI On 02-May-08			Index Future	272.5300	274.2060	272.5310	274.2060	0.00
01/11/2007	ALBI On 07-August-08			Index Future	280.3700	282.0300	280.3710	282.0300	0.00
01/11/2007	ALBI On 01-November-07			Index Future	259.2000	260.0290	259.2020	260.0290	0.00
01/11/2007	ALBI On 06-November-08			Index Future	287.6400	289.3320	287.6390	289.3320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	CRD1 On 07-February-08			Index Future	114.0300	114.4720	114.0320	114.4720	0.00
01/11/2007	CRD1 On 02-May-08			Index Future	116.9800	118.8110	116.9830	118.8110	0.00
01/11/2007	CRD1 On 07-August-08			Index Future	121.7000	122.2010	121.6990	122.2010	0.00
01/11/2007	CRD1 On 01-November-07			Index Future	111.1700	111.4200	111.1650	111.4200	0.00
01/11/2007	CRD1 On 06-November-08			Index Future	124.8800	123.4810	124.8770	123.4810	8.00
01/11/2007	GOVI On 07-February-08			jGovi	266.8300	268.1730	266.8280	268.1730	5.00
01/11/2007	GOVI On 02-May-08			jGovi	273.7300	275.0130	273.7320	275.0130	0.00
01/11/2007	GOVI On 07-August-08			jGovi	280.9000	282.0720	280.8960	282.0720	0.00
01/11/2007	GOVI On 01-November-07			jGovi	260.2500	261.0240	260.2490	261.0240	0.00
01/11/2007	GOVI On 06-November-08			jGovi	288.0600	289.2785	288.0560	289.2785	60.00
01/11/2007	ILBI On 07-February-08			Index Future	294.2100	294.2310	294.2130	294.2310	0.00
01/11/2007	ILBI On 01-November-07			Index Future	285.9400	285.9530	285.9420	285.9530	0.00
01/11/2007	J153 On 31-August-10			jSwap	10.0200	9.9200	0.0648	0.0622	0.00
01/11/2007	J157 On 15-September-15			jSwap	9.0500	8.9760	0.0110	0.0154	0.00
01/11/2007	J186 On 21-December-26			jSwap	8.2500	8.1760	0.0728	0.0658	0.00
01/11/2007	J201 On 22-December-14			jSwap	9.1500	9.0760	0.0900	0.0863	0.00
01/11/2007	J203 On 15-September-17			jSwap	8.8900	8.8120	0.0906	0.0858	0.00
01/11/2007	J204 On 21-December-18			jSwap	8.8300	8.7500	0.0965	0.0912	0.00
01/11/2007	J207 On 15-January-20			jSwap	8.7400	8.6620	0.0563	0.0505	0.00
01/11/2007	JBAR On 21-December-05			jBar	10.7100	10.7130	10.7130	10.7130	0.00
01/11/2007	JFRA On 07-February-08			jFra	10.7700	10.7230	0.0261	0.0260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	JFRA On 05-February-09			jFra	9.9500	9.8270	0.0242	0.0239	0.00
01/11/2007	JFRA On 02-May-08			jFra	10.7100	10.6290	0.0277	0.0275	0.00
01/11/2007	JFRA On 07-May-09			jFra	9.6400	9.5300	0.0235	0.0232	0.00
01/11/2007	JFRA On 07-August-08			jFra	10.4900	10.4030	0.0255	0.0253	0.00
01/11/2007	JFRA On 06-August-09			jFra	9.3500	9.2460	0.0228	0.0225	0.00
01/11/2007	JFRA On 01-November-07			jFra	10.7500	10.7460	0.0280	0.0280	0.00
01/11/2007	JFRA On 06-November-08			jFra	10.2200	10.1120	0.0248	0.0246	0.00
01/11/2007	JFRA On 05-November-09			jFra	9.1100	8.9250	0.0222	0.0218	0.00
01/11/2007	JN02 On 07-February-08			jNote	9.9600	9.9570	0.1776	0.1776	0.00
01/11/2007	JN02 On 02-May-08			jNote	9.8400	9.7140	0.1770	0.1751	0.00
01/11/2007	JN02 On 07-August-08			jNote	9.5700	9.4420	0.1714	0.1693	0.00
01/11/2007	JN02 On 01-November-07			jNote	10.1900	10.1860	0.1829	0.1829	0.00
01/11/2007	JN05 On 07-February-08			jNote	9.1400	9.0560	0.3604	0.3579	0.00
01/11/2007	JN05 On 02-May-08			jNote	9.0100	8.9210	0.3566	0.3541	0.00
01/11/2007	JN05 On 07-August-08			jNote	8.8600	8.7740	0.3513	0.3488	0.00
01/11/2007	JN05 On 01-November-07			jNote	9.2000	9.2030	0.3620	0.3621	0.00
01/11/2007	JN10 On 07-February-08			jNote	8.6700	8.5870	0.5676	0.5645	0.00
01/11/2007	JN10 On 02-May-08			jNote	8.5700	8.4920	0.5650	0.5619	0.00
01/11/2007	JN10 On 07-August-08			jNote	8.4700	8.3880	0.5606	0.5574	0.00
01/11/2007	JN10 On 01-November-07			jNote	8.6900	8.6890	0.5685	0.5687	0.00
01/11/2007	JROD On 31-January-08			jRod	10.7100	10.7130	0.0069	0.0069	0.00
01/11/2007	JROD On 29-February-08			jRod	10.4400	10.4460	0.0122	0.0122	0.00
01/11/2007	JROD On 31-March-08			jRod	10.6300	10.6310	0.0132	0.0132	0.00
01/11/2007	JROD On 30-April-08			jRod	10.7700	10.7760	0.0135	0.0136	0.00
01/11/2007	JROD On 30-May-08			jRod	10.5600	10.5620	0.0187	0.0188	0.00
01/11/2007	JROD On 30-June-08			jRod	10.6900	10.6870	0.0197	0.0197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	JROD On 31-July-08			jRod	10.8000	10.7970	0.0202	0.0202	0.00
01/11/2007	JROD On 30-November-07			jRod	10.0200	10.0250	0.0053	0.0053	0.00
01/11/2007	JROD On 31-December-07			jRod	10.3700	10.3810	0.0063	0.0063	0.00
01/11/2007	OTH1 On 07-February-08			Index Future	261.2100	263.1130	261.2080	263.1130	0.00
01/11/2007	OTH1 On 02-May-08			Index Future	267.9700	270.0870	267.9680	270.0870	0.00
01/11/2007	OTH1 On 07-August-08			Index Future	275.5600	277.7930	275.5550	277.7930	0.00
01/11/2007	OTH1 On 01-November-07			Index Future	254.9500	256.0990	254.9470	256.0990	0.00
01/11/2007	OTH1 On 06-November-08			Index Future	282.7500	283.8200	282.7510	283.8200	12.00
01/11/2007	R153 On 07-February-08			Bond Future	8.7000	8.6310	115.5328	115.7065	8666.00
01/11/2007	R153 On 02-May-08			Bond Future	8.4900	8.4940	111.6820	111.6799	0.00
01/11/2007	R153 On 07-August-08			Bond Future	8.2800	8.2410	114.5562	114.6365	0.00
01/11/2007	R153 On 01-November-07			Bond Future	8.8200	8.7660	112.5957	112.7366	0.00
01/11/2007	R157 On 07-February-08			Bond Future	8.0400	7.9510	136.1343	136.7106	9179.00
01/11/2007	R157 On 02-May-08			Bond Future	7.9200	7.8670	132.5756	132.9301	0.00
01/11/2007	R157 On 07-August-08			Bond Future	7.8200	7.7470	135.9932	136.4287	0.00
01/11/2007	R157 On 01-November-07			Bond Future	8.1100	8.0470	132.8096	133.2079	0.00
01/11/2007	R186 On 07-February-08			Bond Future	7.8500	7.7320	127.3303	128.7358	0.00
01/11/2007	R186 On 02-May-08			Bond Future	7.7800	7.6680	130.5095	131.7778	0.00
01/11/2007	R186 On 07-August-08			Bond Future	7.7100	7.5880	128.6343	130.0695	0.00
01/11/2007	R186 On 01-November-07			Bond Future	7.8900	7.8070	129.4882	130.4603	0.00
01/11/2007	R196 On 07-February-08			Bond Future	9.3000	9.2230	105.2265	105.3059	0.00
01/11/2007	R196 On 02-May-08			Bond Future	9.0400	8.8210	102.5784	102.7461	0.00
01/11/2007	R196 On 07-August-08			Bond Future	8.7000	8.3810	105.1620	105.3319	0.00
01/11/2007	R196 On 01-November-07			Bond Future	9.6100	9.5680	102.3008	102.3458	0.00
01/11/2007	R201 On 07-February-08			Bond Future	8.1100	8.0070	104.5913	105.1115	910.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	R201 On 02-May-08			Bond Future	7.9800	7.9020	107.2013	107.5917	0.00
01/11/2007	R201 On 07-August-08			Bond Future	7.8600	7.7630	105.5983	106.1063	0.00
01/11/2007	R201 On 01-November-07			Bond Future	8.1800	8.1260	106.3145	106.6078	0.00
01/11/2007	R203 On 07-February-08			Bond Future	7.9800	7.8790	105.1870	105.8523	0.00
01/11/2007	R203 On 02-May-08			Bond Future	7.8800	7.7940	103.6221	104.1616	0.00
01/11/2007	R203 On 07-August-08			Bond Future	7.7800	7.6820	106.3608	107.0192	0.00
01/11/2007	R203 On 01-November-07			Bond Future	8.0400	7.9770	102.6070	103.0015	0.00
01/11/2007	R204 On 07-February-08			Bond Future	7.9900	7.8760	101.2500	102.0364	3331.00
01/11/2007	R204 On 02-May-08			Bond Future	7.8900	7.7980	103.7762	104.4432	0.00
01/11/2007	R204 On 07-August-08			Bond Future	7.8100	7.6980	102.4678	103.2503	0.00
01/11/2007	R204 On 01-November-07			Bond Future	8.0300	7.9670	102.7838	103.2424	0.00
01/11/2007	R206 On 07-February-08			Bond Future	8.0900	7.9940	97.8291	98.2722	0.00
01/11/2007	R206 On 02-May-08			Bond Future	7.9500	7.8810	100.2654	100.5910	0.00
01/11/2007	R206 On 07-August-08			Bond Future	7.8300	7.7270	99.1384	99.5710	0.00
01/11/2007	R206 On 01-November-07			Bond Future	8.1800	8.1250	99.0535	99.3118	0.00
01/11/2007	R207 On 07-February-08			Bond Future	7.9600	7.8610	95.1458	95.8757	0.00
01/11/2007	R207 On 02-May-08			Bond Future	7.8800	7.7900	97.5151	98.1396	0.00
01/11/2007	R207 On 07-August-08			Bond Future	7.8000	7.6970	96.4407	97.1860	0.00
01/11/2007	R207 On 01-November-07			Bond Future	8.0100	7.9470	96.4204	96.8506	0.00
01/11/2007	R209 On 07-February-08			Bond Future	7.5600	7.4440	87.0842	88.3069	6590.00
01/11/2007	R209 On 02-May-08			Bond Future	7.5000	7.3890	86.0926	87.2440	0.00
01/11/2007	R209 On 07-August-08			Bond Future	7.4400	7.3230	88.3656	89.6327	0.00
01/11/2007	R209 On 01-November-07			Bond Future	7.6000	7.5080	85.0456	85.9331	0.00
01/11/2007	TRT1 On 07-February-08			Index Future	263.6000	264.9470	263.6030	264.9470	0.00
01/11/2007	TRT1 On 02-May-08			Index Future	270.4200	271.9680	270.4240	271.9680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	TRT1 On 07-August-08			Index Future	278.1600	279.7290	278.1620	279.7290	0.00
01/11/2007	TRT1 On 01-November-07			Index Future	257.1100	257.8840	257.1080	257.8840	0.00
01/11/2007	TRT1 On 06-November-08			Index Future	285.5300	285.7980	285.5260	285.7980	400.00
02/11/2007	\$ / R On 17-March-08			Currency Future	6.6700	6.7451	6.6677	6.7451	20909.00
02/11/2007	\$ / R On 13-June-08			Currency Future	6.7700	6.8524	6.7660	6.8524	2527.00
02/11/2007	\$ / R On 14-December-07			Currency Future	6.5700	6.6421	6.5741	6.6421	25303.00
02/11/2007	£ / R On 17-March-08			Currency Future	13.7200	13.9678	13.7221	13.9678	0.00
02/11/2007	£ / R On 13-June-08			Currency Future	13.8800	14.1421	13.8764	14.1421	0.00
02/11/2007	£ / R On 14-December-07			Currency Future	13.5700	13.7990	13.5742	13.7990	37.00
02/11/2007	€ / R On 17-March-08			Currency Future	9.6400	9.7402	9.6393	9.7402	750.00
02/11/2007	€ / R On 13-June-08			Currency Future	9.7800	9.8959	9.7815	9.8959	0.00
02/11/2007	€ / R On 14-December-07			Currency Future	9.5000	9.5856	9.4979	9.5856	1.00
02/11/2007	ALBI On 07-February-08			Index Future	265.7700	265.6910	265.7670	265.6910	508.00
02/11/2007	ALBI On 02-May-08			Index Future	266.2800	272.5310	266.2820	272.5310	0.00
02/11/2007	ALBI On 07-August-08			Index Future	273.9600	280.3710	273.9560	280.3710	0.00
02/11/2007	ALBI On 06-November-08			Index Future	281.1200	287.6390	281.1150	287.6390	0.00
02/11/2007	CRD1 On 07-February-08			Index Future	114.0500	114.0320	114.0510	114.0320	0.00
02/11/2007	CRD1 On 02-May-08			Index Future	117.0000	116.9830	117.0030	116.9830	0.00
02/11/2007	CRD1 On 07-August-08			Index Future	121.7400	121.6990	121.7400	121.6990	0.00
02/11/2007	CRD1 On 06-November-08			Index Future	124.9200	124.8770	124.9210	124.8770	8.00
02/11/2007	GOVI On 07-February-08			jGovi	266.9000	266.8280	266.8950	266.8280	5.00
02/11/2007	GOVI On 02-May-08			jGovi	273.8000	273.7320	273.8020	273.7320	0.00
02/11/2007	GOVI On 07-August-08			jGovi	280.9700	280.8960	280.9690	280.8960	0.00
02/11/2007	GOVI On 06-November-08			jGovi	288.1300	288.0560	288.1310	288.0560	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	ILBI On 07-February-08			Index Future	294.1900	294.2130	294.1920	294.2130	0.00
02/11/2007	J153 On 31-August-10			jSwap	10.0200	10.0230	0.0648	0.0648	0.00
02/11/2007	J157 On 15-September-15			jSwap	9.0200	9.0530	0.0128	0.0110	0.00
02/11/2007	J186 On 21-December-26			jSwap	8.2400	8.2520	0.0714	0.0728	0.00
02/11/2007	J201 On 22-December-14			jSwap	9.1300	9.1490	0.0888	0.0900	0.00
02/11/2007	J203 On 15-September-17			jSwap	8.8500	8.8900	0.0880	0.0906	0.00
02/11/2007	J204 On 21-December-18			jSwap	8.7900	8.8270	0.0937	0.0965	0.00
02/11/2007	J207 On 15-January-20			jSwap	8.7000	8.7400	0.0534	0.0563	0.00
02/11/2007	JBAR On 21-December-05			jBar	10.7100	10.7130	10.7130	10.7130	0.00
02/11/2007	JFRA On 07-February-08			jFra	10.7700	10.7650	0.0262	0.0261	0.00
02/11/2007	JFRA On 05-February-09			jFra	9.9500	9.9470	0.0242	0.0242	0.00
02/11/2007	JFRA On 02-May-08			jFra	10.7300	10.7120	0.0277	0.0277	0.00
02/11/2007	JFRA On 07-May-09			jFra	9.6600	9.6420	0.0235	0.0235	0.00
02/11/2007	JFRA On 07-August-08			jFra	10.5000	10.4940	0.0255	0.0255	0.00
02/11/2007	JFRA On 06-August-09			jFra	9.3600	9.3510	0.0228	0.0228	0.00
02/11/2007	JFRA On 06-November-08			jFra	10.2200	10.2160	0.0248	0.0248	0.00
02/11/2007	JFRA On 05-November-09			jFra	9.1000	9.1120	0.0222	0.0222	0.00
02/11/2007	JN02 On 07-February-08			jNote	10.0700	9.9570	0.1794	0.1776	0.00
02/11/2007	JN02 On 02-May-08			jNote	9.8400	9.8350	0.1771	0.1770	0.00
02/11/2007	JN02 On 07-August-08			jNote	9.5700	9.5740	0.1714	0.1714	0.00
02/11/2007	JN05 On 07-February-08			jNote	9.1300	9.1430	0.3600	0.3604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	JN05 On 02-May-08			jNote	8.9900	9.0090	0.3561	0.3566	0.00
02/11/2007	JN05 On 07-August-08			jNote	8.8400	8.8600	0.3505	0.3513	0.00
02/11/2007	JN10 On 07-February-08			jNote	8.6300	8.6670	0.5655	0.5676	0.00
02/11/2007	JN10 On 02-May-08			jNote	8.5300	8.5730	0.5629	0.5650	0.00
02/11/2007	JN10 On 07-August-08			jNote	8.4200	8.4690	0.5584	0.5606	0.00
02/11/2007	JROD On 31-January-08			jRod	10.6900	10.7050	0.0074	0.0069	0.00
02/11/2007	JROD On 29-February-08			jRod	10.4400	10.4420	0.0127	0.0122	0.00
02/11/2007	JROD On 31-March-08			jRod	10.6300	10.6270	0.0137	0.0132	0.00
02/11/2007	JROD On 30-April-08			jRod	10.7800	10.7720	0.0141	0.0135	0.00
02/11/2007	JROD On 30-May-08			jRod	10.5700	10.5590	0.0194	0.0187	0.00
02/11/2007	JROD On 30-June-08			jRod	10.7000	10.6850	0.0203	0.0197	0.00
02/11/2007	JROD On 31-July-08			jRod	10.8200	10.7950	0.0208	0.0202	0.00
02/11/2007	JROD On 30-November-07			jRod	10.0100	10.0200	0.0058	0.0053	0.00
02/11/2007	JROD On 31-December-07			jRod	10.3600	10.3730	0.0067	0.0063	0.00
02/11/2007	OTH1 On 07-February-08			Index Future	261.3300	261.2080	261.3270	261.2080	0.00
02/11/2007	OTH1 On 02-May-08			Index Future	268.0900	267.9680	268.0900	267.9680	0.00
02/11/2007	OTH1 On 07-August-08			Index Future	251.9800	275.5550	251.9830	275.5550	0.00
02/11/2007	OTH1 On 06-November-08			Index Future	258.5700	282.7510	258.5670	282.7510	12.00
02/11/2007	R153 On 07-February-08			Bond Future	8.7000	8.7040	115.5328	115.5328	8666.00
02/11/2007	R153 On 02-May-08			Bond Future	8.4900	8.4930	111.6820	111.6820	0.00
02/11/2007	R153 On 07-August-08			Bond Future	8.2800	8.2820	114.5562	114.5562	0.00
02/11/2007	R157 On 07-February-08			Bond Future	8.0300	8.0370	136.2012	136.1343	9179.00
02/11/2007	R157 On 02-May-08			Bond Future	7.9100	7.9210	132.6411	132.5756	0.00
02/11/2007	R157 On 07-August-08			Bond Future	7.8100	7.8150	136.0572	135.9932	0.00
02/11/2007	R186 On 07-February-08			Bond Future	7.8400	7.8520	127.4465	127.3303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	R186 On 02-May-08			Bond Future	7.7700	7.7760	130.6262	130.5095	0.00
02/11/2007	R186 On 07-August-08			Bond Future	7.7000	7.7100	128.7511	128.6343	0.00
02/11/2007	R196 On 07-February-08			Bond Future	9.3000	9.3040	105.2304	105.2265	0.00
02/11/2007	R196 On 02-May-08			Bond Future	9.0400	9.0370	102.5745	102.5784	0.00
02/11/2007	R196 On 07-August-08			Bond Future	8.7100	8.7000	105.1588	105.1620	0.00
02/11/2007	R201 On 07-February-08			Bond Future	8.1100	8.1050	104.5913	104.5913	910.00
02/11/2007	R201 On 02-May-08			Bond Future	7.9800	7.9770	107.2013	107.2013	0.00
02/11/2007	R201 On 07-August-08			Bond Future	7.8600	7.8630	105.5983	105.5983	0.00
02/11/2007	R203 On 07-February-08			Bond Future	7.9800	7.9780	105.1870	105.1870	0.00
02/11/2007	R203 On 02-May-08			Bond Future	7.8800	7.8750	103.6221	103.6221	0.00
02/11/2007	R203 On 07-August-08			Bond Future	7.7800	7.7820	106.3608	106.3608	0.00
02/11/2007	R204 On 07-February-08			Bond Future	7.9800	7.9850	101.3218	101.2500	3331.00
02/11/2007	R204 On 02-May-08			Bond Future	7.8800	7.8910	103.8477	103.7762	0.00
02/11/2007	R204 On 07-August-08			Bond Future	7.8000	7.8080	102.5386	102.4678	0.00
02/11/2007	R206 On 07-February-08			Bond Future	8.0900	8.0910	97.8291	97.8291	0.00
02/11/2007	R206 On 02-May-08			Bond Future	7.9500	7.9540	100.2654	100.2654	0.00
02/11/2007	R206 On 07-August-08			Bond Future	7.8300	7.8270	99.1384	99.1384	0.00
02/11/2007	R207 On 07-February-08			Bond Future	7.9500	7.9600	95.2192	95.1458	0.00
02/11/2007	R207 On 02-May-08			Bond Future	7.8700	7.8750	97.5883	97.5151	0.00
02/11/2007	R207 On 07-August-08			Bond Future	7.7900	7.7990	96.5134	96.4407	0.00
02/11/2007	R209 On 07-February-08			Bond Future	7.5500	7.5630	87.1858	87.0842	6590.00
02/11/2007	R209 On 02-May-08			Bond Future	7.4900	7.5000	86.1954	86.0926	0.00
02/11/2007	R209 On 07-August-08			Bond Future	7.4300	7.4440	88.4692	88.3656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	TRT1 On 07-February-08			Index Future	263.6700	263.6030	263.6710	263.6030	0.00
02/11/2007	TRT1 On 02-May-08			Index Future	270.5000	270.4240	270.4950	270.4240	0.00
02/11/2007	TRT1 On 07-August-08			Index Future	277.6200	278.1620	277.6160	278.1620	0.00
02/11/2007	TRT1 On 06-November-08			Index Future	284.8700	285.5260	284.8700	285.5260	400.00