



# Derivatives Weekly Statistics Report

From 2007/12/03 To 2007/12/07

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	\$ / R On 17-March-08			Currency Future	6.9700	6.8758	6.9650	6.8758	23372.00
03/12/2007	\$ / R On 13-June-08			Currency Future	7.0900	6.9970	7.0881	6.9970	6503.00
03/12/2007	\$ / R On 14-December-07			Currency Future	6.8500	6.7641	6.8510	6.7641	24699.00
03/12/2007	£ / R On 17-March-08			Currency Future	14.3300	14.1382	14.3323	14.1382	0.00
03/12/2007	£ / R On 13-June-08			Currency Future	14.5300	14.3329	14.5296	14.3329	54.00
03/12/2007	£ / R On 14-December-07			Currency Future	14.1400	13.9540	14.1432	13.9540	37.00
03/12/2007	€ / R On 17-March-08			Currency Future	10.2200	10.1599	10.2229	10.1599	752.00
03/12/2007	€ / R On 13-June-08			Currency Future	10.4000	10.3341	10.3971	10.3341	107.00
03/12/2007	€ / R On 14-December-07			Currency Future	10.0500	9.9862	10.0479	9.9862	1.00
03/12/2007	ALBI On 07-February-08			Index Future	260.9700	261.0560	260.9720	261.0560	517.00
03/12/2007	ALBI On 02-May-08			Index Future	267.9800	267.9830	267.9830	267.9830	0.00
03/12/2007	ALBI On 07-August-08			Index Future	276.0100	276.0100	276.0100	276.0100	0.00
03/12/2007	ALBI On 06-November-08			Index Future	283.5800	283.5750	283.5750	283.5750	0.00
03/12/2007	CRD1 On 07-February-08			Index Future	112.0000	112.0500	112.0010	112.0500	0.00
03/12/2007	CRD1 On 02-May-08			Index Future	114.8300	114.8750	114.8250	114.8750	0.00
03/12/2007	CRD1 On 07-August-08			Index Future	119.6700	119.6740	119.6740	119.6740	0.00
03/12/2007	CRD1 On 06-November-08			Index Future	121.2400	121.2960	121.2440	121.2960	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	GOVI On 07-February-08			jGovi	262.2500	262.3390	262.2490	262.3390	7.00
03/12/2007	GOVI On 02-May-08			jGovi	269.3200	269.4110	269.3180	269.4110	0.00
03/12/2007	GOVI On 07-August-08			jGovi	276.6000	276.6910	276.5970	276.6910	0.00
03/12/2007	GOVI On 06-November-08			jGovi	283.8900	283.9870	283.8910	283.9870	60.00
03/12/2007	ILBI On 07-February-08			Index Future	298.3300	298.3260	298.3260	298.3260	0.00
03/12/2007	J153 On 31-August-10			jSwap	10.6000	10.5750	0.0797	0.0791	0.00
03/12/2007	J157 On 15-September-15			jSwap	9.5400	9.5190	0.0158	0.0149	0.00
03/12/2007	J186 On 21-December-26			jSwap	8.6400	8.6300	0.1087	0.1074	0.00
03/12/2007	J201 On 22-December-14			jSwap	9.6500	9.6340	0.1164	0.1155	0.00
03/12/2007	J203 On 15-September-17			jSwap	9.3100	9.2930	0.1163	0.1154	0.00
03/12/2007	J204 On 21-December-18			jSwap	9.2100	9.1960	0.1227	0.1218	0.00
03/12/2007	J207 On 15-January-20			jSwap	9.1200	9.1020	0.0836	0.0827	0.00
03/12/2007	JBAR On 21-December-05			jBar	11.0800	11.0790	11.0790	11.0790	0.00
03/12/2007	JFRA On 07-February-08			jFra	11.1900	11.1250	0.0271	0.0270	0.00
03/12/2007	JFRA On 05-February-09			jFra	10.5800	10.5110	0.0257	0.0255	0.00
03/12/2007	JFRA On 02-May-08			jFra	11.2200	11.1410	0.0289	0.0288	0.00
03/12/2007	JFRA On 07-May-09			jFra	10.2600	10.2250	0.0250	0.0249	0.00
03/12/2007	JFRA On 07-August-08			jFra	11.0800	11.0110	0.0269	0.0267	0.00
03/12/2007	JFRA On 06-August-09			jFra	10.0400	9.9860	0.0244	0.0243	0.00
03/12/2007	JFRA On 06-November-08			jFra	10.8900	10.8240	0.0264	0.0263	0.00
03/12/2007	JFRA On 05-November-09			jFra	9.8800	9.8910	0.0240	0.0241	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
03/12/2007	JN02 On 07-February-08			jNote	10.6700	10.6170	0.1890	0.1882	0.00
03/12/2007	JN02 On 02-May-08			jNote	10.4900	10.4530	0.1876	0.1870	0.00
03/12/2007	JN02 On 07-August-08			jNote	10.2700	10.2500	0.1827	0.1824	0.00
03/12/2007	JN05 On 07-February-08			jNote	9.8100	9.7850	0.3807	0.3800	0.00
03/12/2007	JN05 On 02-May-08			jNote	9.6800	9.6550	0.3769	0.3763	0.00
03/12/2007	JN05 On 07-August-08			jNote	9.5200	9.4980	0.3712	0.3706	0.00
03/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0670	0.5814	0.5810	0.00
03/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9700	0.5788	0.5785	0.00
03/12/2007	JN10 On 07-August-08			jNote	8.8700	8.8580	0.5741	0.5738	0.00
03/12/2007	JROD On 31-January-08			jRod	10.6200	10.6600	0.0067	0.0073	0.00
03/12/2007	JROD On 29-February-08			jRod	11.0400	11.0790	0.0076	0.0082	0.00
03/12/2007	JROD On 31-March-08			jRod	10.7700	10.7940	0.0140	0.0146	0.00
03/12/2007	JROD On 30-April-08			jRod	11.0100	11.0340	0.0148	0.0154	0.00
03/12/2007	JROD On 30-May-08			jRod	11.2000	11.2160	0.0156	0.0161	0.00
03/12/2007	JROD On 30-June-08			jRod	10.9400	10.9560	0.0217	0.0223	0.00
03/12/2007	JROD On 31-July-08			jRod	11.1100	11.1250	0.0226	0.0231	0.00
03/12/2007	JROD On 31-December-07			jRod	10.2200	10.2400	0.0059	0.0065	0.00
03/12/2007	OTH1 On 07-February-08			Index Future	255.3800	255.4240	255.3810	255.4240	0.00
03/12/2007	OTH1 On 02-May-08			Index Future	261.8200	261.8650	261.8210	261.8650	0.00
03/12/2007	OTH1 On 07-August-08			Index Future	270.1800	270.1830	270.1830	270.1830	0.00
03/12/2007	OTH1 On 06-November-08			Index Future	276.4600	276.5010	276.4560	276.5010	12.00
03/12/2007	R153 On 07-February-08			Bond Future	9.3800	9.3590	113.9437	113.9904	8734.00
03/12/2007	R153 On 02-May-08			Bond Future	9.1400	9.1150	110.2897	110.3327	0.00
03/12/2007	R153 On 07-August-08			Bond Future	8.9000	8.8780	113.3589	113.3975	0.00
03/12/2007	R157 On 07-February-08			Bond Future	8.4400	8.4170	133.4976	133.6278	9138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	R157 On 02-May-08			Bond Future	8.3000	8.2810	130.1157	130.2436	0.00
03/12/2007	R157 On 07-August-08			Bond Future	8.1800	8.1600	133.6878	133.8127	2500.00
03/12/2007	R186 On 07-February-08			Bond Future	8.0500	8.0310	125.0505	125.2768	0.00
03/12/2007	R186 On 02-May-08			Bond Future	7.9700	7.9500	128.2782	128.5055	0.00
03/12/2007	R186 On 07-August-08			Bond Future	7.9000	7.8810	126.4349	126.6625	0.00
03/12/2007	R196 On 07-February-08			Bond Future	10.2000	10.1580	104.3525	104.3951	0.00
03/12/2007	R196 On 02-May-08			Bond Future	9.9200	9.7780	101.8962	102.0067	0.00
03/12/2007	R196 On 07-August-08			Bond Future	9.5400	9.3120	104.7177	104.8376	0.00
03/12/2007	R201 On 07-February-08			Bond Future	8.5100	8.4900	102.4758	102.5790	910.00
03/12/2007	R201 On 02-May-08			Bond Future	8.3800	8.3590	105.1393	105.2407	0.00
03/12/2007	R201 On 07-August-08			Bond Future	8.2700	8.2450	103.5868	103.6858	0.00
03/12/2007	R203 On 07-February-08			Bond Future	8.3300	8.3060	102.8922	103.0223	0.00
03/12/2007	R203 On 02-May-08			Bond Future	8.2200	8.1990	101.3708	101.5000	0.00
03/12/2007	R203 On 07-August-08			Bond Future	8.1300	8.1050	104.1431	104.2707	0.00
03/12/2007	R204 On 07-February-08			Bond Future	8.3200	8.3010	98.8762	99.0154	3331.00
03/12/2007	R204 On 02-May-08			Bond Future	8.2200	8.2030	101.4416	101.5802	0.00
03/12/2007	R204 On 07-August-08			Bond Future	8.1400	8.1200	100.1532	100.2906	0.00
03/12/2007	R206 On 07-February-08			Bond Future	8.5900	8.5730	95.5747	95.6633	0.00
03/12/2007	R206 On 02-May-08			Bond Future	8.4600	8.4350	98.0662	98.1528	0.00
03/12/2007	R206 On 07-August-08			Bond Future	8.3300	8.3120	96.9886	97.0726	0.00
03/12/2007	R207 On 07-February-08			Bond Future	8.2900	8.2740	92.7374	92.8793	0.00
03/12/2007	R207 On 02-May-08			Bond Future	8.2000	8.1840	95.1481	95.2897	0.00
03/12/2007	R207 On 07-August-08			Bond Future	8.1300	8.1060	94.1017	94.2426	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
03/12/2007	R209 On 07-February-08			Bond Future	7.7300	7.7090	85.4247	85.6218	6590.00
03/12/2007	R209 On 02-May-08			Bond Future	7.6600	7.6410	84.4657	84.6650	0.00
03/12/2007	R209 On 07-August-08			Bond Future	7.6000	7.5820	86.7547	86.9559	0.00
03/12/2007	TRT1 On 07-February-08			Index Future	259.0400	259.1260	259.0380	259.1260	0.00
03/12/2007	TRT1 On 02-May-08			Index Future	265.5700	265.6600	265.5700	265.6600	0.00
03/12/2007	TRT1 On 07-August-08			Index Future	273.9800	273.9770	273.9770	273.9770	0.00
03/12/2007	TRT1 On 06-November-08			Index Future	280.4200	280.5080	280.4150	280.5080	400.00
04/12/2007	\$ / R On 17-March-08			Currency Future	6.9700	6.9650	6.9683	6.9650	37549.00
04/12/2007	\$ / R On 13-June-08			Currency Future	7.0900	7.0881	7.0928	7.0881	6553.00
04/12/2007	\$ / R On 14-December-07			Currency Future	6.8500	6.8510	6.8533	6.8510	23187.00
04/12/2007	£ / R On 17-March-08			Currency Future	14.3100	14.3323	14.3074	14.3323	0.00
04/12/2007	£ / R On 13-June-08			Currency Future	14.5100	14.5296	14.5080	14.5296	80.00
04/12/2007	£ / R On 14-December-07			Currency Future	14.1200	14.1432	14.1172	14.1432	37.00
04/12/2007	€ / R On 17-March-08			Currency Future	10.2900	10.2229	10.2871	10.2229	752.00
04/12/2007	€ / R On 13-June-08			Currency Future	10.4700	10.3971	10.4653	10.3971	143.00
04/12/2007	€ / R On 14-December-07			Currency Future	10.1100	10.0479	10.1089	10.0479	1.00
04/12/2007	ALBI On 07-February-08			Index Future	261.4500	260.9720	261.4540	260.9720	517.00
04/12/2007	ALBI On 02-May-08			Index Future	268.6100	267.9830	268.6090	267.9830	0.00
04/12/2007	ALBI On 07-August-08			Index Future	276.7400	276.0100	276.7410	276.0100	0.00
04/12/2007	ALBI On 06-November-08			Index Future	284.4200	283.5750	284.4180	283.5750	0.00
04/12/2007	CRD1 On 07-February-08			Index Future	112.0900	112.0010	112.0930	112.0010	0.00
04/12/2007	CRD1 On 02-May-08			Index Future	114.9200	114.8250	114.9190	114.8250	0.00
04/12/2007	CRD1 On 07-August-08			Index Future	119.8600	119.6740	119.8620	119.6740	0.00
04/12/2007	CRD1 On 06-November-08			Index Future	121.3400	121.2440	121.3440	121.2440	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	GOVI On 07-February-08			jGovi	262.6600	262.2490	262.6580	262.2490	7.00
04/12/2007	GOVI On 02-May-08			jGovi	269.7400	269.3180	269.7380	269.3180	0.00
04/12/2007	GOVI On 07-August-08			jGovi	277.0300	276.5970	277.0280	276.5970	0.00
04/12/2007	GOVI On 06-November-08			jGovi	284.3400	283.8910	284.3350	283.8910	60.00
04/12/2007	ILBI On 07-February-08			Index Future	297.9100	298.3260	297.9110	298.3260	0.00
04/12/2007	J153 On 31-August-10			jSwap	10.6300	10.5990	0.0804	0.0797	0.00
04/12/2007	J157 On 15-September-15			jSwap	9.5400	9.5350	0.0159	0.0158	0.00
04/12/2007	J186 On 21-December-26			jSwap	8.6000	8.6440	0.1051	0.1087	0.00
04/12/2007	J201 On 22-December-14			jSwap	9.6500	9.6490	0.1165	0.1164	0.00
04/12/2007	J203 On 15-September-17			jSwap	9.3000	9.3060	0.1161	0.1163	0.00
04/12/2007	J204 On 21-December-18			jSwap	9.2000	9.2080	0.1224	0.1227	0.00
04/12/2007	J207 On 15-January-20			jSwap	9.1100	9.1150	0.0831	0.0836	0.00
04/12/2007	JBAR On 21-December-05			jBar	11.0800	11.0790	11.0790	11.0790	0.00
04/12/2007	JFRA On 07-February-08			jFra	11.2700	11.1850	0.0273	0.0271	0.00
04/12/2007	JFRA On 05-February-09			jFra	10.6100	10.5750	0.0258	0.0257	0.00
04/12/2007	JFRA On 02-May-08			jFra	11.2700	11.2160	0.0291	0.0289	0.00
04/12/2007	JFRA On 07-May-09			jFra	10.3100	10.2620	0.0251	0.0250	0.00
04/12/2007	JFRA On 07-August-08			jFra	11.1400	11.0780	0.0270	0.0269	0.00
04/12/2007	JFRA On 06-August-09			jFra	10.0600	10.0430	0.0245	0.0244	0.00
04/12/2007	JFRA On 06-November-08			jFra	10.9200	10.8880	0.0265	0.0264	0.00
04/12/2007	JFRA On 05-November-09			jFra	9.9100	9.8750	0.0241	0.0240	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
04/12/2007	JN02 On 07-February-08			jNote	10.7200	10.6690	0.1897	0.1890	0.00
04/12/2007	JN02 On 02-May-08			jNote	10.5300	10.4930	0.1882	0.1876	0.00
04/12/2007	JN02 On 07-August-08			jNote	10.3000	10.2730	0.1831	0.1827	0.00
04/12/2007	JN05 On 07-February-08			jNote	9.8100	9.8090	0.3804	0.3807	0.00
04/12/2007	JN05 On 02-May-08			jNote	9.6700	9.6780	0.3765	0.3769	0.00
04/12/2007	JN05 On 07-August-08			jNote	9.5100	9.5180	0.3707	0.3712	0.00
04/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0810	0.5812	0.5814	0.00
04/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9830	0.5786	0.5788	0.00
04/12/2007	JN10 On 07-August-08			jNote	8.8600	8.8680	0.5738	0.5741	0.00
04/12/2007	JROD On 31-January-08			jRod	10.6000	10.6210	0.0067	0.0067	0.00
04/12/2007	JROD On 29-February-08			jRod	11.0200	11.0360	0.0076	0.0076	0.00
04/12/2007	JROD On 31-March-08			jRod	10.7700	10.7740	0.0140	0.0140	0.00
04/12/2007	JROD On 30-April-08			jRod	11.0300	11.0140	0.0149	0.0148	0.00
04/12/2007	JROD On 30-May-08			jRod	11.2200	11.1970	0.0157	0.0156	0.00
04/12/2007	JROD On 30-June-08			jRod	10.9700	10.9420	0.0219	0.0217	0.00
04/12/2007	JROD On 31-July-08			jRod	11.1500	11.1090	0.0228	0.0226	0.00
04/12/2007	JROD On 31-December-07			jRod	10.2100	10.2180	0.0059	0.0059	0.00
04/12/2007	OTH1 On 07-February-08			Index Future	256.3000	255.3810	256.2970	255.3810	0.00
04/12/2007	OTH1 On 02-May-08			Index Future	262.7600	261.8210	262.7600	261.8210	0.00
04/12/2007	OTH1 On 07-August-08			Index Future	271.3400	270.1830	271.3390	270.1830	0.00
04/12/2007	OTH1 On 06-November-08			Index Future	277.4500	276.4560	277.4500	276.4560	12.00
04/12/2007	R153 On 07-February-08			Bond Future	9.3900	9.3790	113.9204	113.9437	8734.00
04/12/2007	R153 On 02-May-08			Bond Future	9.1500	9.1350	110.2682	110.2897	0.00
04/12/2007	R153 On 07-August-08			Bond Future	8.9100	8.8980	113.3396	113.3589	0.00
04/12/2007	R157 On 07-February-08			Bond Future	8.4200	8.4370	133.6278	133.4976	9138.00

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04/12/2007	R157 On 02-May-08			Bond Future	8.2800	8.3010	130.2436	130.1157	0.00
04/12/2007	R157 On 07-August-08			Bond Future	8.1600	8.1800	133.8127	133.6878	2500.00
04/12/2007	R186 On 07-February-08			Bond Future	7.9700	8.0510	125.9594	125.0505	0.00
04/12/2007	R186 On 02-May-08			Bond Future	7.8900	7.9700	129.1911	128.2782	0.00
04/12/2007	R186 On 07-August-08			Bond Future	7.8200	7.9010	127.3492	126.4349	0.00
04/12/2007	R196 On 07-February-08			Bond Future	10.1600	10.2020	104.3912	104.3525	0.00
04/12/2007	R196 On 02-May-08			Bond Future	9.8800	9.9220	101.9291	101.8962	0.00
04/12/2007	R196 On 07-August-08			Bond Future	9.4900	9.5390	104.7430	104.7177	0.00
04/12/2007	R201 On 07-February-08			Bond Future	8.4900	8.5100	102.5790	102.4758	0.00
04/12/2007	R201 On 02-May-08			Bond Future	8.3600	8.3790	105.2407	105.1393	0.00
04/12/2007	R201 On 07-August-08			Bond Future	8.2500	8.2650	103.6858	103.5868	0.00
04/12/2007	R203 On 07-February-08			Bond Future	8.2900	8.3260	103.1525	102.8922	0.00
04/12/2007	R203 On 02-May-08			Bond Future	8.1800	8.2190	101.6293	101.3708	0.00
04/12/2007	R203 On 07-August-08			Bond Future	8.0900	8.1250	104.3985	104.1431	0.00
04/12/2007	R204 On 07-February-08			Bond Future	8.2700	8.3210	99.2247	98.8762	3331.00
04/12/2007	R204 On 02-May-08			Bond Future	8.1700	8.2230	101.7886	101.4416	0.00
04/12/2007	R204 On 07-August-08			Bond Future	8.0900	8.1400	100.4973	100.1532	0.00
04/12/2007	R206 On 07-February-08			Bond Future	8.5700	8.5930	95.6633	95.5747	0.00
04/12/2007	R206 On 02-May-08			Bond Future	8.4400	8.4550	98.1528	98.0662	0.00
04/12/2007	R206 On 07-August-08			Bond Future	8.3100	8.3320	97.0726	96.9886	0.00
04/12/2007	R207 On 07-February-08			Bond Future	8.2300	8.2940	93.1640	92.7374	0.00
04/12/2007	R207 On 02-May-08			Bond Future	8.1400	8.2040	95.5739	95.1481	0.00
04/12/2007	R207 On 07-August-08			Bond Future	8.0700	8.1260	94.5252	94.1017	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
04/12/2007	R209 On 07-February-08			Bond Future	7.6400	7.7290	86.3178	85.4247	6590.00
04/12/2007	R209 On 02-May-08			Bond Future	7.5700	7.6610	85.3690	84.4657	0.00
04/12/2007	R209 On 07-August-08			Bond Future	7.5100	7.6020	87.6664	86.7547	0.00
04/12/2007	TRT1 On 07-February-08			Index Future	259.4600	259.0380	259.4550	259.0380	0.00
04/12/2007	TRT1 On 02-May-08			Index Future	266.0000	265.5700	265.9970	265.5700	0.00
04/12/2007	TRT1 On 07-August-08			Index Future	274.6400	273.9770	274.6430	273.9770	0.00
04/12/2007	TRT1 On 06-November-08			Index Future	280.8700	280.4150	280.8690	280.4150	400.00
05/12/2007	\$ / R On 17-March-08			Currency Future	6.9200	6.9683	6.9174	6.9683	37580.00
05/12/2007	\$ / R On 13-June-08			Currency Future	7.0400	7.0928	7.0402	7.0928	6553.00
05/12/2007	\$ / R On 14-December-07			Currency Future	6.8000	6.8533	6.8041	6.8533	23171.00
05/12/2007	£ / R On 17-March-08			Currency Future	14.0000	14.3074	13.9998	14.3074	0.00
05/12/2007	£ / R On 13-June-08			Currency Future	14.2000	14.5080	14.1979	14.5080	143.00
05/12/2007	£ / R On 14-December-07			Currency Future	13.8100	14.1172	13.8148	14.1172	37.00
05/12/2007	€ / R On 17-March-08			Currency Future	10.1500	10.2871	10.1534	10.2871	752.00
05/12/2007	€ / R On 13-June-08			Currency Future	10.3300	10.4653	10.3294	10.4653	231.00
05/12/2007	€ / R On 14-December-07			Currency Future	9.9800	10.1089	9.9794	10.1089	1.00
05/12/2007	ALBI On 07-February-08			Index Future	262.5400	261.4540	262.5370	261.4540	517.00
05/12/2007	ALBI On 02-May-08			Index Future	269.6200	268.6090	269.6150	268.6090	0.00
05/12/2007	ALBI On 07-August-08			Index Future	277.7500	276.7410	277.7470	276.7410	0.00
05/12/2007	ALBI On 06-November-08			Index Future	285.4000	284.4180	285.4030	284.4180	0.00
05/12/2007	CRD1 On 07-February-08			Index Future	112.3400	112.0930	112.3380	112.0930	0.00
05/12/2007	CRD1 On 02-May-08			Index Future	115.1700	114.9190	115.1700	114.9190	0.00
05/12/2007	CRD1 On 07-August-08			Index Future	120.2000	119.8620	120.1950	119.8620	0.00
05/12/2007	CRD1 On 06-November-08			Index Future	121.6100	121.3440	121.6120	121.3440	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	GOVI On 07-February-08			jGovi	263.6600	262.6580	263.6590	262.6580	7.00
05/12/2007	GOVI On 02-May-08			jGovi	270.7700	269.7380	270.7660	269.7380	0.00
05/12/2007	GOVI On 07-August-08			jGovi	278.0900	277.0280	278.0870	277.0280	0.00
05/12/2007	GOVI On 06-November-08			jGovi	285.4300	284.3350	285.4260	284.3350	60.00
05/12/2007	ILBI On 07-February-08			Index Future	297.9600	297.9110	297.9560	297.9110	0.00
05/12/2007	J153 On 31-August-10			jSwap	10.5300	10.6270	0.0781	0.0804	0.00
05/12/2007	J157 On 15-September-15			jSwap	9.4400	9.5370	0.0108	0.0159	0.00
05/12/2007	J186 On 21-December-26			jSwap	8.5000	8.6040	0.0957	0.1051	0.00
05/12/2007	J201 On 22-December-14			jSwap	9.5600	9.6510	0.1118	0.1165	0.00
05/12/2007	J203 On 15-September-17			jSwap	9.2100	9.3030	0.1107	0.1161	0.00
05/12/2007	J204 On 21-December-18			jSwap	9.1100	9.2040	0.1164	0.1224	0.00
05/12/2007	J207 On 15-January-20			jSwap	9.0200	9.1080	0.0765	0.0831	0.00
05/12/2007	JBAR On 21-December-05			jBar	11.1300	11.0790	11.1250	11.0790	0.00
05/12/2007	JFRA On 07-February-08			jFra	11.2200	11.2660	0.0272	0.0273	0.00
05/12/2007	JFRA On 05-February-09			jFra	10.4900	10.6140	0.0255	0.0258	0.00
05/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2740	0.0290	0.0291	0.00
05/12/2007	JFRA On 07-May-09			jFra	10.1700	10.3090	0.0247	0.0251	0.00
05/12/2007	JFRA On 07-August-08			jFra	11.0700	11.1390	0.0269	0.0270	0.00
05/12/2007	JFRA On 06-August-09			jFra	9.9500	10.0620	0.0242	0.0245	0.00
05/12/2007	JFRA On 06-November-08			jFra	10.8600	10.9200	0.0263	0.0265	0.00
05/12/2007	JFRA On 05-November-09			jFra	9.7300	9.9060	0.0237	0.0241	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
05/12/2007	JN02 On 07-February-08			jNote	10.6200	10.7160	0.1882	0.1897	0.00
05/12/2007	JN02 On 02-May-08			jNote	10.4200	10.5280	0.1864	0.1882	0.00
05/12/2007	JN02 On 07-August-08			jNote	10.1800	10.3010	0.1811	0.1831	0.00
05/12/2007	JN05 On 07-February-08			jNote	9.7000	9.8050	0.3773	0.3804	0.00
05/12/2007	JN05 On 02-May-08			jNote	9.5600	9.6680	0.3733	0.3765	0.00
05/12/2007	JN05 On 07-August-08			jNote	9.4000	9.5050	0.3674	0.3707	0.00
05/12/2007	JN10 On 07-February-08			jNote	8.9800	9.0790	0.5775	0.5812	0.00
05/12/2007	JN10 On 02-May-08			jNote	8.8800	8.9770	0.5747	0.5786	0.00
05/12/2007	JN10 On 07-August-08			jNote	8.7600	8.8600	0.5698	0.5738	0.00
05/12/2007	JROD On 31-January-08			jRod	10.6200	10.6040	0.0067	0.0067	0.00
05/12/2007	JROD On 29-February-08			jRod	11.0500	11.0200	0.0076	0.0076	0.00
05/12/2007	JROD On 31-March-08			jRod	10.7900	10.7740	0.0141	0.0140	0.00
05/12/2007	JROD On 30-April-08			jRod	11.0400	11.0270	0.0149	0.0149	0.00
05/12/2007	JROD On 30-May-08			jRod	11.2200	11.2240	0.0157	0.0157	0.00
05/12/2007	JROD On 30-June-08			jRod	10.9700	10.9700	0.0219	0.0219	0.00
05/12/2007	JROD On 31-July-08			jRod	11.1400	11.1450	0.0228	0.0228	0.00
05/12/2007	JROD On 31-December-07			jRod	10.2100	10.2090	0.0059	0.0059	0.00
05/12/2007	OTH1 On 07-February-08			Index Future	257.8800	256.2970	257.8760	256.2970	0.00
05/12/2007	OTH1 On 02-May-08			Index Future	264.3800	262.7600	264.3780	262.7600	0.00
05/12/2007	OTH1 On 07-August-08			Index Future	272.8600	271.3390	272.8580	271.3390	0.00
05/12/2007	OTH1 On 06-November-08			Index Future	279.1700	277.4500	279.1650	277.4500	12.00
05/12/2007	R153 On 07-February-08			Bond Future	9.2900	9.3890	114.1539	113.9204	8734.00
05/12/2007	R153 On 02-May-08			Bond Future	9.0500	9.1450	110.4835	110.2682	0.00
05/12/2007	R153 On 07-August-08			Bond Future	8.8100	8.9080	113.5327	113.3396	0.00
05/12/2007	R157 On 07-February-08			Bond Future	8.3300	8.4170	134.2156	133.6278	9138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	R157 On 02-May-08			Bond Future	8.1900	8.2810	130.8215	130.2436	0.00
05/12/2007	R157 On 07-August-08			Bond Future	8.0700	8.1600	134.3769	133.8127	2500.00
05/12/2007	R186 On 07-February-08			Bond Future	7.8800	7.9710	126.9941	125.9594	0.00
05/12/2007	R186 On 02-May-08			Bond Future	7.8000	7.8900	130.2303	129.1911	0.00
05/12/2007	R186 On 07-August-08			Bond Future	7.7300	7.8210	128.3897	127.3492	0.00
05/12/2007	R196 On 07-February-08			Bond Future	10.0600	10.1620	104.4948	104.3912	0.00
05/12/2007	R196 On 02-May-08			Bond Future	9.7700	9.8790	102.0136	101.9291	0.00
05/12/2007	R196 On 07-August-08			Bond Future	9.3700	9.4910	104.8095	104.7430	0.00
05/12/2007	R201 On 07-February-08			Bond Future	8.3900	8.4900	103.0969	102.5790	0.00
05/12/2007	R201 On 02-May-08			Bond Future	8.2600	8.3590	105.7494	105.2407	0.00
05/12/2007	R201 On 07-August-08			Bond Future	8.1500	8.2450	104.1822	103.6858	0.00
05/12/2007	R203 On 07-February-08			Bond Future	8.2000	8.2860	103.7415	103.1525	0.00
05/12/2007	R203 On 02-May-08			Bond Future	8.0900	8.1790	102.2140	101.6293	0.00
05/12/2007	R203 On 07-August-08			Bond Future	8.0000	8.0850	104.9763	104.3985	0.00
05/12/2007	R204 On 07-February-08			Bond Future	8.1900	8.2710	99.7857	99.2247	3331.00
05/12/2007	R204 On 02-May-08			Bond Future	8.0900	8.1730	102.3472	101.7886	0.00
05/12/2007	R204 On 07-August-08			Bond Future	8.0100	8.0900	101.0512	100.4973	0.00
05/12/2007	R206 On 07-February-08			Bond Future	8.4600	8.5730	96.1523	95.6633	0.00
05/12/2007	R206 On 02-May-08			Bond Future	8.3300	8.4350	98.6310	98.1528	0.00
05/12/2007	R206 On 07-August-08			Bond Future	8.2000	8.3120	97.5365	97.0726	0.00
05/12/2007	R207 On 07-February-08			Bond Future	8.1300	8.2340	93.8808	93.1640	0.00
05/12/2007	R207 On 02-May-08			Bond Future	8.0400	8.1440	96.2894	95.5739	0.00
05/12/2007	R207 On 07-August-08			Bond Future	7.9700	8.0660	95.2366	94.5252	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
05/12/2007	R209 On 07-February-08			Bond Future	7.5400	7.6390	87.3285	86.3178	6590.00
05/12/2007	R209 On 02-May-08			Bond Future	7.4700	7.5710	86.3911	85.3690	0.00
05/12/2007	R209 On 07-August-08			Bond Future	7.4100	7.5120	88.6979	87.6664	0.00
05/12/2007	TRT1 On 07-February-08			Index Future	260.4600	259.4550	260.4590	259.4550	0.00
05/12/2007	TRT1 On 02-May-08			Index Future	267.0300	265.9970	267.0260	265.9970	0.00
05/12/2007	TRT1 On 07-August-08			Index Future	275.5700	274.6430	275.5710	274.6430	0.00
05/12/2007	TRT1 On 06-November-08			Index Future	281.9600	280.8690	281.9610	280.8690	400.00
06/12/2007	\$ / R On 17-March-08			Currency Future	6.8600	6.9174	6.8641	6.9174	37742.00
06/12/2007	\$ / R On 13-June-08			Currency Future	6.9800	7.0402	6.9848	7.0402	6723.00
06/12/2007	\$ / R On 14-December-07			Currency Future	6.7500	6.8041	6.7528	6.8041	23190.00
06/12/2007	£ / R On 17-March-08			Currency Future	13.8700	13.9998	13.8663	13.9998	0.00
06/12/2007	£ / R On 13-June-08			Currency Future	14.0600	14.1979	14.0587	14.1979	143.00
06/12/2007	£ / R On 14-December-07			Currency Future	13.6800	13.8148	13.6848	13.8148	37.00
06/12/2007	€ / R On 17-March-08			Currency Future	10.0500	10.1534	10.0473	10.1534	752.00
06/12/2007	€ / R On 13-June-08			Currency Future	10.2200	10.3294	10.2196	10.3294	231.00
06/12/2007	€ / R On 14-December-07			Currency Future	9.8800	9.9794	9.8769	9.9794	1.00
06/12/2007	ALBI On 07-February-08			Index Future	262.7800	262.5370	262.7810	262.5370	517.00
06/12/2007	ALBI On 02-May-08			Index Future	269.8500	269.6150	269.8530	269.6150	0.00
06/12/2007	ALBI On 07-August-08			Index Future	277.9500	277.7470	277.9540	277.7470	0.00
06/12/2007	ALBI On 06-November-08			Index Future	285.5700	285.4030	285.5720	285.4030	0.00
06/12/2007	CRD1 On 07-February-08			Index Future	112.6600	112.3380	112.6620	112.3380	0.00
06/12/2007	CRD1 On 02-May-08			Index Future	115.5000	115.1700	115.5030	115.1700	0.00
06/12/2007	CRD1 On 07-August-08			Index Future	120.4000	120.1950	120.4040	120.1950	0.00
06/12/2007	CRD1 On 06-November-08			Index Future	121.9600	121.6120	121.9640	121.6120	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	GOVI On 07-February-08			jGovi	263.9900	263.6590	263.9860	263.6590	7.00
06/12/2007	GOVI On 02-May-08			jGovi	271.1000	270.7660	271.1020	270.7660	0.00
06/12/2007	GOVI On 07-August-08			jGovi	278.4300	278.0870	278.4320	278.0870	0.00
06/12/2007	GOVI On 06-November-08			jGovi	285.7800	285.4260	285.7810	285.4260	60.00
06/12/2007	ILBI On 07-February-08			Index Future	300.1200	297.9560	300.1170	297.9560	0.00
06/12/2007	J153 On 31-August-10			jSwap	10.4300	10.5340	0.0755	0.0781	0.00
06/12/2007	J157 On 15-September-15			jSwap	9.3500	9.4440	0.0058	0.0108	0.00
06/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4980	0.0897	0.0957	0.00
06/12/2007	J201 On 22-December-14			jSwap	9.4700	9.5590	0.1074	0.1118	0.00
06/12/2007	J203 On 15-September-17			jSwap	9.1300	9.2130	0.1056	0.1107	0.00
06/12/2007	J204 On 21-December-18			jSwap	9.0300	9.1140	0.1109	0.1164	0.00
06/12/2007	J207 On 15-January-20			jSwap	8.9300	9.0150	0.0706	0.0765	0.00
06/12/2007	JBAR On 21-December-05			jBar	11.1300	11.1250	11.1250	11.1250	0.00
06/12/2007	JFRA On 07-February-08			jFra	11.1900	11.2170	0.0271	0.0272	0.00
06/12/2007	JFRA On 05-February-09			jFra	10.3800	10.4900	0.0252	0.0255	0.00
06/12/2007	JFRA On 02-May-08			jFra	11.1800	11.2320	0.0288	0.0290	0.00
06/12/2007	JFRA On 07-May-09			jFra	10.0600	10.1650	0.0245	0.0247	0.00
06/12/2007	JFRA On 07-August-08			jFra	11.0100	11.0690	0.0267	0.0269	0.00
06/12/2007	JFRA On 06-August-09			jFra	9.7400	9.9490	0.0237	0.0242	0.00
06/12/2007	JFRA On 06-November-08			jFra	10.7200	10.8560	0.0260	0.0263	0.00
06/12/2007	JFRA On 05-November-09			jFra	9.5400	9.7290	0.0232	0.0237	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
06/12/2007	JN02 On 07-February-08			jNote	10.5100	10.6200	0.1864	0.1882	0.00
06/12/2007	JN02 On 02-May-08			jNote	10.2900	10.4180	0.1842	0.1864	0.00
06/12/2007	JN02 On 07-August-08			jNote	10.0300	10.1750	0.1787	0.1811	0.00
06/12/2007	JN05 On 07-February-08			jNote	9.5800	9.7010	0.3737	0.3773	0.00
06/12/2007	JN05 On 02-May-08			jNote	9.4400	9.5620	0.3696	0.3733	0.00
06/12/2007	JN05 On 07-August-08			jNote	9.2700	9.3950	0.3636	0.3674	0.00
06/12/2007	JN10 On 07-February-08			jNote	8.8900	8.9840	0.5743	0.5775	0.00
06/12/2007	JN10 On 02-May-08			jNote	8.7900	8.8800	0.5714	0.5747	0.00
06/12/2007	JN10 On 07-August-08			jNote	8.6700	8.7600	0.5663	0.5698	0.00
06/12/2007	JROD On 31-January-08			jRod	10.6000	10.6180	0.0067	0.0067	0.00
06/12/2007	JROD On 29-February-08			jRod	11.0300	11.0490	0.0076	0.0076	0.00
06/12/2007	JROD On 31-March-08			jRod	10.7800	10.7890	0.0141	0.0141	0.00
06/12/2007	JROD On 30-April-08			jRod	11.0300	11.0360	0.0149	0.0149	0.00
06/12/2007	JROD On 30-May-08			jRod	11.2200	11.2240	0.0157	0.0157	0.00
06/12/2007	JROD On 30-June-08			jRod	10.9600	10.9650	0.0219	0.0219	0.00
06/12/2007	JROD On 31-July-08			jRod	11.1300	11.1400	0.0228	0.0228	0.00
06/12/2007	JROD On 31-December-07			jRod	10.2000	10.2080	0.0059	0.0059	0.00
06/12/2007	OTH1 On 07-February-08			Index Future	257.6300	257.8760	257.6290	257.8760	0.00
06/12/2007	OTH1 On 02-May-08			Index Future	264.1200	264.3780	264.1240	264.3780	0.00
06/12/2007	OTH1 On 07-August-08			Index Future	272.6900	272.8580	272.6920	272.8580	0.00
06/12/2007	OTH1 On 06-November-08			Index Future	278.9000	279.1650	278.8990	279.1650	12.00
06/12/2007	R153 On 07-February-08			Bond Future	9.1900	9.2890	114.3880	114.1539	8404.00
06/12/2007	R153 On 02-May-08			Bond Future	8.9500	9.0450	110.6993	110.4835	0.00
06/12/2007	R153 On 07-August-08			Bond Future	8.7100	8.8080	113.7263	113.5327	0.00
06/12/2007	R157 On 07-February-08			Bond Future	8.2900	8.3270	134.4781	134.2156	9138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	R157 On 02-May-08			Bond Future	8.1500	8.1910	131.0793	130.8215	0.00
06/12/2007	R157 On 07-August-08			Bond Future	8.0300	8.0700	134.6287	134.3769	2500.00
06/12/2007	R186 On 07-February-08			Bond Future	7.9100	7.8810	126.6478	126.9941	0.00
06/12/2007	R186 On 02-May-08			Bond Future	7.8300	7.8000	129.8825	130.2303	0.00
06/12/2007	R186 On 07-August-08			Bond Future	7.7600	7.7310	128.0414	128.3897	0.00
06/12/2007	R196 On 07-February-08			Bond Future	10.0200	10.0550	104.5326	104.4948	0.00
06/12/2007	R196 On 02-May-08			Bond Future	9.7200	9.7690	102.0520	102.0136	0.00
06/12/2007	R196 On 07-August-08			Bond Future	9.3100	9.3650	104.8365	104.8095	0.00
06/12/2007	R201 On 07-February-08			Bond Future	8.3500	8.3900	103.3050	103.0969	0.00
06/12/2007	R201 On 02-May-08			Bond Future	8.2200	8.2590	105.9538	105.7494	0.00
06/12/2007	R201 On 07-August-08			Bond Future	8.1100	8.1450	104.3816	104.1822	0.00
06/12/2007	R203 On 07-February-08			Bond Future	8.1700	8.1960	103.9388	103.7415	0.00
06/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0890	102.4099	102.2140	0.00
06/12/2007	R203 On 07-August-08			Bond Future	7.9700	7.9950	105.1698	104.9763	0.00
06/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1910	99.9972	99.7857	3331.00
06/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0930	102.5577	102.3472	0.00
06/12/2007	R204 On 07-August-08			Bond Future	7.9800	8.0100	101.2599	101.0512	0.00
06/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4630	96.3756	96.1523	0.00
06/12/2007	R206 On 02-May-08			Bond Future	8.2800	8.3250	98.8493	98.6310	0.00
06/12/2007	R206 On 07-August-08			Bond Future	8.1500	8.2020	97.7482	97.5365	0.00
06/12/2007	R207 On 07-February-08			Bond Future	8.1200	8.1340	93.9529	93.8808	0.00
06/12/2007	R207 On 02-May-08			Bond Future	8.0300	8.0440	96.3613	96.2894	0.00
06/12/2007	R207 On 07-August-08			Bond Future	7.9600	7.9660	95.3082	95.2366	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
06/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.5390	86.7198	87.3285	6590.00
06/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.4710	85.7755	86.3911	0.00
06/12/2007	R209 On 07-August-08			Bond Future	7.4700	7.4120	88.0766	88.6979	0.00
06/12/2007	TRT1 On 07-February-08			Index Future	260.7700	260.4590	260.7690	260.4590	0.00
06/12/2007	TRT1 On 02-May-08			Index Future	267.3400	267.0260	267.3430	267.0260	0.00
06/12/2007	TRT1 On 07-August-08			Index Future	275.8300	275.5710	275.8260	275.5710	0.00
06/12/2007	TRT1 On 06-November-08			Index Future	282.3000	281.9610	282.2980	281.9610	400.00
07/12/2007	\$ / R On 17-March-08			Currency Future	6.8000	6.8641	6.8021	6.8641	38084.00
07/12/2007	\$ / R On 13-June-08			Currency Future	6.9300	6.9848	6.9300	6.9848	9778.00
07/12/2007	\$ / R On 14-December-07			Currency Future	6.7000	6.7528	6.7008	6.7528	23607.00
07/12/2007	£ / R On 17-March-08			Currency Future	13.7600	13.8663	13.7562	13.8663	0.00
07/12/2007	£ / R On 13-June-08			Currency Future	13.9700	14.0587	13.9680	14.0587	143.00
07/12/2007	£ / R On 14-December-07			Currency Future	13.5900	13.6848	13.5935	13.6848	37.00
07/12/2007	€ / R On 17-March-08			Currency Future	9.9800	10.0473	9.9772	10.0473	752.00
07/12/2007	€ / R On 13-June-08			Currency Future	10.1600	10.2196	10.1623	10.2196	231.00
07/12/2007	€ / R On 14-December-07			Currency Future	9.8200	9.8769	9.8215	9.8769	2.00
07/12/2007	ALBI On 07-February-08			Index Future	262.6200	262.7810	262.6170	262.7810	517.00
07/12/2007	ALBI On 02-May-08			Index Future	269.8500	269.8530	269.8530	269.8530	0.00
07/12/2007	ALBI On 07-August-08			Index Future	277.8700	277.9540	277.8690	277.9540	0.00
07/12/2007	ALBI On 06-November-08			Index Future	285.4900	285.5720	285.4850	285.5720	0.00
07/12/2007	CRD1 On 07-February-08			Index Future	112.6900	112.6620	112.6880	112.6620	0.00
07/12/2007	CRD1 On 02-May-08			Index Future	115.6500	115.5030	115.6460	115.5030	0.00
07/12/2007	CRD1 On 07-August-08			Index Future	120.3700	120.4040	120.3670	120.4040	0.00
07/12/2007	CRD1 On 06-November-08			Index Future	122.3600	121.9640	122.3580	121.9640	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	GOVI On 07-February-08			jGovi	263.8600	263.9860	263.8640	263.9860	7.00
07/12/2007	GOVI On 02-May-08			jGovi	271.2700	271.1020	271.2650	271.1020	0.00
07/12/2007	GOVI On 07-August-08			jGovi	278.9000	278.4320	278.9030	278.4320	0.00
07/12/2007	GOVI On 06-November-08			jGovi	286.5100	285.7810	286.5070	285.7810	60.00
07/12/2007	ILBI On 07-February-08			Index Future	300.0300	300.1170	300.0250	300.1170	0.00
07/12/2007	J153 On 31-August-10			jSwap	10.4300	10.4280	0.0756	0.0755	0.00
07/12/2007	J157 On 15-September-15			jSwap	9.3600	9.3540	0.0059	0.0058	0.00
07/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4310	0.0899	0.0897	0.00
07/12/2007	J201 On 22-December-14			jSwap	9.4700	9.4700	0.1074	0.1074	0.00
07/12/2007	J203 On 15-September-17			jSwap	9.1300	9.1270	0.1057	0.1056	0.00
07/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0310	0.1111	0.1109	0.00
07/12/2007	J207 On 15-January-20			jSwap	8.9400	8.9320	0.0708	0.0706	0.00
07/12/2007	JBAR On 21-December-05			jBar	11.1800	11.1250	11.1750	11.1250	0.00
07/12/2007	JFRA On 07-February-08			jFra	11.1900	11.1860	0.0271	0.0271	0.00
07/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3840	0.0253	0.0252	0.00
07/12/2007	JFRA On 02-May-08			jFra	11.1800	11.1790	0.0288	0.0288	0.00
07/12/2007	JFRA On 07-May-09			jFra	10.0700	10.0630	0.0245	0.0245	0.00
07/12/2007	JFRA On 07-August-08			jFra	11.0100	11.0090	0.0267	0.0267	0.00
07/12/2007	JFRA On 06-August-09			jFra	9.7400	9.7360	0.0237	0.0237	0.00
07/12/2007	JFRA On 06-November-08			jFra	10.7200	10.7220	0.0260	0.0260	0.00
07/12/2007	JFRA On 05-November-09			jFra	9.5400	9.5370	0.0232	0.0232	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
07/12/2007	JN02 On 07-February-08			jNote	10.5100	10.5120	0.1864	0.1864	0.00
07/12/2007	JN02 On 02-May-08			jNote	10.2900	10.2860	0.1843	0.1842	0.00
07/12/2007	JN02 On 07-August-08			jNote	10.0300	10.0270	0.1787	0.1787	0.00
07/12/2007	JN05 On 07-February-08			jNote	9.5900	9.5830	0.3738	0.3737	0.00
07/12/2007	JN05 On 02-May-08			jNote	9.4400	9.4390	0.3696	0.3696	0.00
07/12/2007	JN05 On 07-August-08			jNote	9.2700	9.2700	0.3637	0.3636	0.00
07/12/2007	JN10 On 07-February-08			jNote	8.9000	8.8940	0.5743	0.5743	0.00
07/12/2007	JN10 On 02-May-08			jNote	8.7900	8.7880	0.5714	0.5714	0.00
07/12/2007	JN10 On 07-August-08			jNote	8.6700	8.6670	0.5664	0.5663	0.00
07/12/2007	JROD On 31-January-08			jRod	10.6100	10.6040	0.0072	0.0067	0.00
07/12/2007	JROD On 29-February-08			jRod	11.0300	11.0340	0.0081	0.0076	0.00
07/12/2007	JROD On 31-March-08			jRod	10.7800	10.7830	0.0146	0.0141	0.00
07/12/2007	JROD On 30-April-08			jRod	11.0300	11.0300	0.0154	0.0149	0.00
07/12/2007	JROD On 30-May-08			jRod	11.2200	11.2180	0.0162	0.0157	0.00
07/12/2007	JROD On 30-June-08			jRod	10.9600	10.9600	0.0224	0.0219	0.00
07/12/2007	JROD On 31-July-08			jRod	11.1300	11.1340	0.0233	0.0228	0.00
07/12/2007	JROD On 31-December-07			jRod	10.2100	10.2010	0.0065	0.0059	0.00
07/12/2007	OTH1 On 07-February-08			Index Future	257.2200	257.6290	257.2230	257.6290	0.00
07/12/2007	OTH1 On 02-May-08			Index Future	263.9800	264.1240	263.9760	264.1240	0.00
07/12/2007	OTH1 On 07-August-08			Index Future	272.6100	272.6920	272.6090	272.6920	0.00
07/12/2007	OTH1 On 06-November-08			Index Future	279.3000	278.8990	279.2960	278.8990	12.00
07/12/2007	R153 On 07-February-08			Bond Future	9.1600	9.1890	114.4513	114.3880	8404.00
07/12/2007	R153 On 02-May-08			Bond Future	8.9200	8.9450	110.7642	110.6993	0.00
07/12/2007	R153 On 07-August-08			Bond Future	8.6400	8.7080	113.8621	113.7263	0.00
07/12/2007	R157 On 07-February-08			Bond Future	8.3200	8.2870	134.2681	134.4781	9138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	R157 On 02-May-08			Bond Future	8.1800	8.1510	130.8730	131.0793	0.00
07/12/2007	R157 On 07-August-08			Bond Future	8.0500	8.0300	134.5342	134.6287	2500.00
07/12/2007	R186 On 07-February-08			Bond Future	7.9600	7.9110	126.0967	126.6478	0.00
07/12/2007	R186 On 02-May-08			Bond Future	7.8800	7.8300	129.3519	129.8825	0.00
07/12/2007	R186 On 07-August-08			Bond Future	7.8000	7.7610	127.6484	128.0414	0.00
07/12/2007	R196 On 07-February-08			Bond Future	10.0500	10.0160	104.4987	104.5326	0.00
07/12/2007	R196 On 02-May-08			Bond Future	9.6300	9.7190	102.1243	102.0520	0.00
07/12/2007	R196 On 07-August-08			Bond Future	9.1100	9.3140	104.9434	104.8365	0.00
07/12/2007	R201 On 07-February-08			Bond Future	8.3800	8.3500	103.1384	103.3050	0.00
07/12/2007	R201 On 02-May-08			Bond Future	8.2500	8.2190	105.8004	105.9538	0.00
07/12/2007	R201 On 07-August-08			Bond Future	8.1200	8.1050	104.3217	104.3816	0.00
07/12/2007	R203 On 07-February-08			Bond Future	8.1900	8.1660	103.7547	103.9388	0.00
07/12/2007	R203 On 02-May-08			Bond Future	8.0900	8.0590	102.2401	102.4099	0.00
07/12/2007	R203 On 07-August-08			Bond Future	7.9800	7.9650	105.1053	105.1698	0.00
07/12/2007	R204 On 07-February-08			Bond Future	8.1900	8.1610	99.7998	99.9972	3331.00
07/12/2007	R204 On 02-May-08			Bond Future	8.0900	8.0630	102.3682	102.5577	0.00
07/12/2007	R204 On 07-August-08			Bond Future	7.9900	7.9800	101.1764	101.2599	0.00
07/12/2007	R206 On 07-February-08			Bond Future	8.4500	8.4130	96.2282	96.3756	0.00
07/12/2007	R206 On 02-May-08			Bond Future	8.3100	8.2750	98.7095	98.8493	0.00
07/12/2007	R206 On 07-August-08			Bond Future	8.1600	8.1520	97.6973	97.7482	0.00
07/12/2007	R207 On 07-February-08			Bond Future	8.1500	8.1240	93.7513	93.9529	0.00
07/12/2007	R207 On 02-May-08			Bond Future	8.0600	8.0340	96.1672	96.3613	0.00
07/12/2007	R207 On 07-August-08			Bond Future	7.9700	7.9560	95.2081	95.3082	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
07/12/2007	R209 On 07-February-08			Bond Future	7.6500	7.5990	86.2578	86.7198	6590.00
07/12/2007	R209 On 02-May-08			Bond Future	7.5800	7.5310	85.3184	85.7755	0.00
07/12/2007	R209 On 07-August-08			Bond Future	7.5100	7.4720	87.7175	88.0766	0.00
07/12/2007	TRT1 On 07-February-08			Index Future	260.6400	260.7690	260.6400	260.7690	0.00
07/12/2007	TRT1 On 02-May-08			Index Future	267.4800	267.3430	267.4830	267.3430	0.00
07/12/2007	TRT1 On 07-August-08			Index Future	275.8300	275.8260	275.8260	275.8260	0.00
07/12/2007	TRT1 On 06-November-08			Index Future	283.0100	282.2980	283.0070	282.2980	400.00