



# Derivatives Weekly Statistics Report

From 2007/01/01 To 2007/01/05

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2007	CRD1 On 01-February-07			Index Future	107.7400	107.3180	107.7370	107.3180	10.00
02/01/2007	GOVI On 01-February-07			jGovi	251.5900	250.4170	251.5880	250.4170	66.00
02/01/2007	GOVI On 03-May-07			jGovi	257.1500	255.9610	257.1545	255.9610	118.00
02/01/2007	GOVI On 02-August-07			jGovi	262.7800	261.5600	262.7805	261.5600	0.00
02/01/2007	ILBI On 01-February-07			Index Future	269.7300	269.7670	269.7250	269.7670	0.00
02/01/2007	J153 On 31-August-10			jSwap	8.6600	8.7250	0.0395	0.0417	0.00
02/01/2007	J157 On 15-September-15			jSwap	8.3200	8.3970	0.0595	0.0541	0.00
02/01/2007	J186 On 21-December-26			jSwap	7.7400	7.8270	0.0233	0.0322	0.00
02/01/2007	J194 On 28-February-08			jSwap	9.0200	9.0250	0.0214	0.0215	0.00
02/01/2007	J201 On 22-December-14			jSwap	8.3500	8.4440	0.0486	0.0538	0.00
02/01/2007	J203 On 15-September-17			jSwap	8.2100	8.2970	0.0518	0.0577	0.00
02/01/2007	J204 On 21-December-18			jSwap	8.1500	8.2470	0.0485	0.0558	0.00
02/01/2007	J207 On 15-January-20			jSwap	8.0900	8.1880	0.0073	0.0156	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
02/01/2007	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
02/01/2007	JFRA On 01-February-07			jFra	9.1500	9.1510	0.0223	0.0223	0.00
02/01/2007	JFRA On 07-February-08			jFra	8.8900	8.8890	0.0217	0.0217	0.00
02/01/2007	JFRA On 03-May-07			jFra	9.2000	9.2060	0.0224	0.0224	0.00
02/01/2007	JFRA On 02-August-07			jFra	9.1500	9.1470	0.0223	0.0223	0.00
02/01/2007	JFRA On 01-November-07			jFra	9.0200	9.0270	0.0236	0.0237	0.00
02/01/2007	JN02 On 01-February-07			jNote	8.8900	8.9040	0.1621	0.1623	0.00
02/01/2007	JN02 On 03-May-07			jNote	8.7800	8.8110	0.1602	0.1607	0.00
02/01/2007	JN02 On 02-August-07			jNote	8.6500	8.7000	0.1580	0.1589	0.00
02/01/2007	JN05 On 01-February-07			jNote	8.4400	8.5250	0.3401	0.3430	0.00
02/01/2007	JN05 On 03-May-07			jNote	8.3800	8.4670	0.3381	0.3412	0.00
02/01/2007	JN05 On 02-August-07			jNote	8.3100	8.4030	0.3359	0.3393	0.00
02/01/2007	JN10 On 01-February-07			jNote	8.1400	8.2170	0.5487	0.5524	0.00
02/01/2007	JN10 On 03-May-07			jNote	8.0900	8.1710	0.5467	0.5506	0.00
02/01/2007	JN10 On 02-August-07			jNote	8.0300	8.1230	0.5446	0.5488	0.00
02/01/2007	JROD On 31-January-07			jRod	8.4900	8.5080	0.0015	0.0022	0.00
02/01/2007	JROD On 28-February-07			jRod	8.8400	8.8740	0.0023	0.0030	0.00
02/01/2007	JROD On 30-March-07			jRod	9.1500	9.1800	0.0030	0.0037	0.00
02/01/2007	JROD On 30-April-07			jRod	8.9100	8.9220	0.0046	0.0054	0.00
02/01/2007	JROD On 31-May-07			jRod	9.1200	9.1310	0.0057	0.0064	0.00
02/01/2007	OTH1 On 01-February-07			Index Future	247.6200	246.6050	247.6160	246.6050	15.00
02/01/2007	R153 On 01-February-07			Bond Future	8.0700	8.1600	120.6942	120.3955	62.00
02/01/2007	R153 On 03-May-07			Bond Future	8.0100	8.1000	116.6779	116.3980	1.00
02/01/2007	R153 On 02-August-07			Bond Future	7.8200	7.9240	119.5089	119.2153	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
02/01/2007	R157 On 01-February-07			Bond Future	7.7500	7.8400	140.9680	140.2864	0.00
02/01/2007	R157 On 03-May-07			Bond Future	7.7100	7.8000	137.1329	136.4663	504.00
02/01/2007	R157 On 02-August-07			Bond Future	7.6100	7.7060	140.4416	139.7514	0.00
02/01/2007	R186 On 01-February-07			Bond Future	7.3200	7.4130	134.3176	133.1770	2.00
02/01/2007	R186 On 03-May-07			Bond Future	7.2800	7.3670	137.3844	136.2060	0.00
02/01/2007	R186 On 02-August-07			Bond Future	7.2300	7.3260	135.0815	133.9051	0.00
02/01/2007	R194 On 01-February-07			Bond Future	8.6400	8.7370	105.7318	105.6344	0.00
02/01/2007	R194 On 03-May-07			Bond Future	8.4300	8.5640	103.0570	102.9549	0.00
02/01/2007	R194 On 02-August-07			Bond Future	8.1900	8.3490	105.3155	105.2296	0.00
02/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	490	395	490	395	0.00
02/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	4419	5298	4419	5298	0.00
02/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	27	22	27	22	0.00
02/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	9027	9996	9027	9996	0.00
02/01/2007	R201 On 01-February-07			Bond Future	7.7400	7.8280	106.9912	106.4562	0.00
02/01/2007	R201 On 03-May-07			Bond Future	7.6700	7.7670	109.4308	108.8770	0.00
02/01/2007	R201 On 02-August-07			Bond Future	7.6200	7.7120	107.4099	106.8624	0.00
02/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	47720	42680	47720	42680	0.00
02/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	220	530	220	530	0.00
02/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	50502	45401	50502	45401	0.00
02/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	164	413	164	413	0.00
02/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	3643	2827	3643	2827	0.00
02/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	18180	22715	18180	22715	0.00
02/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	30	26	30	26	0.00
02/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	61862	67208	61862	67208	0.00
02/01/2007	R203 On 01-February-07			Bond Future	7.6300	7.7160	107.7436	107.0884	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
02/01/2007	R203 On 03-May-07			Bond Future	7.5700	7.6620	106.0227	105.3454	0.00
02/01/2007	R203 On 02-August-07			Bond Future	7.5200	7.6130	108.3489	107.6727	0.00
02/01/2007	R204 On 01-February-07			Bond Future	7.5800	7.6720	104.2529	103.5447	0.00
02/01/2007	R204 On 03-May-07			Bond Future	7.5300	7.6220	106.6250	105.8993	0.00
02/01/2007	R204 On 02-August-07			Bond Future	7.4800	7.5770	104.9182	104.1995	0.00
02/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	83903	78304	83903	78304	0.00
02/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8840	10427	8840	10427	0.00
02/01/2007	R206 On 01-February-07			Bond Future	7.7600	7.8520	99.0575	98.5922	0.00
02/01/2007	R206 On 03-May-07			Bond Future	7.7000	7.7900	101.3147	100.8347	0.00
02/01/2007	R206 On 02-August-07			Bond Future	7.6400	7.7340	99.7695	99.2918	0.00
02/01/2007	R207 On 01-February-07			Bond Future	7.5200	7.6080	98.2406	97.5185	0.00
02/01/2007	R207 On 03-May-07			Bond Future	7.4700	7.5600	100.4798	99.7461	0.00
02/01/2007	R207 On 02-August-07			Bond Future	7.4300	7.5180	99.0408	98.3047	0.00
02/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	96304	89193	96304	89193	0.00
02/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	360	586	360	586	0.00
02/01/2007	TRT1 On 01-February-07			Index Future	248.5900	247.4400	248.5920	247.4400	500.00
03/01/2007	CRD1 On 01-February-07			Index Future	108.2900	107.7370	108.2920	107.7370	10.00
03/01/2007	GOVI On 01-February-07			jGovi	253.3100	251.5880	253.3080	251.5880	66.00
03/01/2007	GOVI On 03-May-07			jGovi	258.9100	257.1545	258.9080	257.1545	118.00
03/01/2007	GOVI On 02-August-07			jGovi	264.5700	262.7805	264.5740	262.7805	0.00
03/01/2007	ILBI On 01-February-07			Index Future	269.7300	269.7250	269.7250	269.7250	0.00
03/01/2007	J153 On 31-August-10			jSwap	8.5600	8.6580	0.0360	0.0395	0.00
03/01/2007	J157 On 15-September-15			jSwap	8.1600	8.3150	0.0695	0.0595	0.00

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03/01/2007	J186 On 21-December-26			jSwap	7.5600	7.7350	0.0057	0.0233	0.00
03/01/2007	J194 On 28-February-08			jSwap	9.0000	9.0200	0.0212	0.0214	0.00
03/01/2007	J201 On 22-December-14			jSwap	8.2100	8.3490	0.0406	0.0486	0.00
03/01/2007	J203 On 15-September-17			jSwap	8.0400	8.2120	0.0397	0.0518	0.00
03/01/2007	J204 On 21-December-18			jSwap	7.9600	8.1450	0.0349	0.0485	0.00
03/01/2007	J207 On 15-January-20			jSwap	7.9100	8.0880	0.0076	0.0073	0.00
03/01/2007	JBAR On 21-December-05			jBar	9.1800	9.1750	0.0000	0.0000	0.00
03/01/2007	JFRA On 01-February-07			jFra	9.1600	9.1520	0.0223	0.0223	0.00
03/01/2007	JFRA On 07-February-08			jFra	8.8300	8.8920	0.0215	0.0217	0.00
03/01/2007	JFRA On 03-May-07			jFra	9.1900	9.1950	0.0224	0.0224	0.00
03/01/2007	JFRA On 02-August-07			jFra	9.1100	9.1450	0.0222	0.0223	0.00
03/01/2007	JFRA On 01-November-07			jFra	8.9500	9.0160	0.0235	0.0236	0.00
03/01/2007	JN02 On 01-February-07			jNote	8.8400	8.8930	0.1612	0.1621	0.00
03/01/2007	JN02 On 03-May-07			jNote	8.7000	8.7810	0.1589	0.1602	0.00
03/01/2007	JN02 On 02-August-07			jNote	8.5500	8.6510	0.1563	0.1580	0.00
03/01/2007	JN05 On 01-February-07			jNote	8.3200	8.4420	0.3361	0.3401	0.00
03/01/2007	JN05 On 03-May-07			jNote	8.2500	8.3760	0.3338	0.3381	0.00
03/01/2007	JN05 On 02-August-07			jNote	8.1700	8.3050	0.3315	0.3359	0.00
03/01/2007	JN10 On 01-February-07			jNote	7.9600	8.1360	0.5403	0.5487	0.00
03/01/2007	JN10 On 03-May-07			jNote	7.9000	8.0850	0.5380	0.5467	0.00
03/01/2007	JN10 On 02-August-07			jNote	7.8400	8.0310	0.5356	0.5446	0.00

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03/01/2007	JROD On 31-January-07			jRod	8.4900	8.4890	0.0014	0.0015	0.00
03/01/2007	JROD On 28-February-07			jRod	8.8400	8.8440	0.0023	0.0023	0.00
03/01/2007	JROD On 30-March-07			jRod	9.1400	9.1460	0.0030	0.0030	0.00
03/01/2007	JROD On 30-April-07			jRod	8.9000	8.9060	0.0046	0.0046	0.00
03/01/2007	JROD On 31-May-07			jRod	9.1100	9.1180	0.0056	0.0057	0.00
03/01/2007	OTH1 On 01-February-07			Index Future	248.9800	247.6160	248.9760	247.6160	15.00
03/01/2007	R153 On 01-February-07			Bond Future	7.9400	8.0700	121.1275	120.6942	62.00
03/01/2007	R153 On 03-May-07			Bond Future	7.8600	8.0100	117.1465	116.6779	1.00
03/01/2007	R153 On 02-August-07			Bond Future	7.6900	7.8230	119.8998	119.5089	0.00
03/01/2007	R157 On 01-February-07			Bond Future	7.5900	7.7500	142.1911	140.9680	0.00
03/01/2007	R157 On 03-May-07			Bond Future	7.5400	7.7100	138.4041	137.1329	504.00
03/01/2007	R157 On 02-August-07			Bond Future	7.4400	7.6110	141.7327	140.4416	0.00
03/01/2007	R186 On 01-February-07			Bond Future	7.1500	7.3240	136.5378	134.3176	2.00
03/01/2007	R186 On 03-May-07			Bond Future	7.1000	7.2750	139.6432	137.3844	0.00
03/01/2007	R186 On 02-August-07			Bond Future	7.0600	7.2340	137.3757	135.0815	0.00
03/01/2007	R194 On 01-February-07			Bond Future	8.5300	8.6400	105.8474	105.7318	0.00
03/01/2007	R194 On 03-May-07			Bond Future	8.2800	8.4330	103.1741	103.0570	0.00
03/01/2007	R194 On 02-August-07			Bond Future	8.0200	8.1920	105.4121	105.3155	0.00
03/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	733	490	733	490	0.00
03/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	3506	4419	3506	4419	0.00
03/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	50	27	50	27	0.00
03/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	7894	9027	7894	9027	0.00
03/01/2007	R201 On 01-February-07			Bond Future	7.5700	7.7390	107.9921	106.9912	0.00
03/01/2007	R201 On 03-May-07			Bond Future	7.5000	7.6730	110.4536	109.4308	0.00
03/01/2007	R201 On 02-August-07			Bond Future	7.4400	7.6170	108.4280	107.4099	0.00

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03/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	57570	47720	57570	47720	0.00
03/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	61	220	61	220	0.00
03/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	60391	50502	60391	50502	0.00
03/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	44	164	44	164	0.00
03/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	6934	3643	6934	3643	0.00
03/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	11462	18180	11462	18180	0.00
03/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	99	30	99	30	0.00
03/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	51922	61862	51922	61862	0.00
03/01/2007	R203 On 01-February-07			Bond Future	7.4600	7.6270	108.9729	107.7436	0.00
03/01/2007	R203 On 03-May-07			Bond Future	7.4000	7.5690	107.2831	106.0227	0.00
03/01/2007	R203 On 02-August-07			Bond Future	7.3500	7.5190	109.6084	108.3489	0.00
03/01/2007	R204 On 01-February-07			Bond Future	7.4100	7.5820	105.6084	104.2529	0.00
03/01/2007	R204 On 03-May-07			Bond Future	7.3500	7.5290	108.0089	106.6250	0.00
03/01/2007	R204 On 02-August-07			Bond Future	7.3100	7.4840	106.3122	104.9182	0.00
03/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	95589	83903	95589	83903	0.00
03/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6585	8840	6585	8840	0.00
03/01/2007	R206 On 01-February-07			Bond Future	7.6000	7.7630	99.9273	99.0575	0.00
03/01/2007	R206 On 03-May-07			Bond Future	7.5200	7.6960	102.2057	101.3147	0.00
03/01/2007	R206 On 02-August-07			Bond Future	7.4600	7.6380	100.6527	99.7695	0.00
03/01/2007	R207 On 01-February-07			Bond Future	7.3400	7.5180	99.7064	98.2406	0.00
03/01/2007	R207 On 03-May-07			Bond Future	7.2800	7.4680	101.9776	100.4798	0.00
03/01/2007	R207 On 02-August-07			Bond Future	7.2400	7.4250	100.5434	99.0408	0.00
03/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	111071	96304	111071	96304	0.00
03/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	150	360	150	360	0.00
03/01/2007	TRT1 On 01-February-07			Index Future	250.2800	248.5920	250.2770	248.5920	500.00

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04/01/2007	CRD1 On 01-February-07			Index Future	107.8600	108.2920	107.8560	108.2920	10.00
04/01/2007	GOVI On 01-February-07			jGovi	252.1200	253.3080	252.1240	253.3080	66.00
04/01/2007	GOVI On 03-May-07			jGovi	257.7000	258.9080	257.6980	258.9080	118.00
04/01/2007	GOVI On 02-August-07			jGovi	263.3400	264.5740	263.3380	264.5740	0.00
04/01/2007	ILBI On 01-February-07			Index Future	269.6400	269.7250	269.6420	269.7250	0.00
04/01/2007	J153 On 31-August-10			jSwap	8.6700	8.5550	0.0399	0.0360	0.00
04/01/2007	J157 On 15-September-15			jSwap	8.2500	8.1630	0.0635	0.0695	0.00
04/01/2007	J186 On 21-December-26			jSwap	7.6700	7.5570	0.0170	0.0057	0.00
04/01/2007	J194 On 28-February-08			jSwap	9.0500	9.0010	0.0218	0.0212	0.00
04/01/2007	J201 On 22-December-14			jSwap	8.3000	8.2070	0.0455	0.0406	0.00
04/01/2007	J203 On 15-September-17			jSwap	8.1300	8.0420	0.0461	0.0397	0.00
04/01/2007	J204 On 21-December-18			jSwap	8.0600	7.9610	0.0418	0.0349	0.00
04/01/2007	J207 On 15-January-20			jSwap	8.0000	7.9100	0.0000	0.0076	0.00
04/01/2007	JBAR On 21-December-05			jBar	9.1800	9.1750	0.0000	0.0000	0.00
04/01/2007	JFRA On 01-February-07			jFra	9.1800	9.1580	0.0224	0.0223	0.00
04/01/2007	JFRA On 07-February-08			jFra	8.8800	8.8320	0.0217	0.0215	0.00
04/01/2007	JFRA On 03-May-07			jFra	9.2400	9.1850	0.0225	0.0224	0.00
04/01/2007	JFRA On 02-August-07			jFra	9.1900	9.1120	0.0224	0.0222	0.00
04/01/2007	JFRA On 01-November-07			jFra	9.0500	8.9520	0.0237	0.0235	0.00
04/01/2007	JN02 On 01-February-07			jNote	8.9200	8.8430	0.1625	0.1612	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
04/01/2007	JN02 On 03-May-07			jNote	8.8100	8.7040	0.1607	0.1589	0.00
04/01/2007	JN02 On 02-August-07			jNote	8.6900	8.5480	0.1586	0.1563	0.00
04/01/2007	JN05 On 01-February-07			jNote	8.4300	8.3220	0.3395	0.3361	0.00
04/01/2007	JN05 On 03-May-07			jNote	8.3600	8.2490	0.3374	0.3338	0.00
04/01/2007	JN05 On 02-August-07			jNote	8.2800	8.1700	0.3351	0.3315	0.00
04/01/2007	JN10 On 01-February-07			jNote	8.0600	7.9630	0.5444	0.5403	0.00
04/01/2007	JN10 On 03-May-07			jNote	8.0000	7.9040	0.5422	0.5380	0.00
04/01/2007	JN10 On 02-August-07			jNote	7.9400	7.8430	0.5398	0.5356	0.00
04/01/2007	JROD On 31-January-07			jRod	8.4800	8.4850	0.0014	0.0014	0.00
04/01/2007	JROD On 28-February-07			jRod	8.8300	8.8360	0.0022	0.0023	0.00
04/01/2007	JROD On 30-March-07			jRod	9.1300	9.1380	0.0030	0.0030	0.00
04/01/2007	JROD On 30-April-07			jRod	8.9000	8.9020	0.0046	0.0046	0.00
04/01/2007	JROD On 31-May-07			jRod	9.1100	9.1140	0.0056	0.0056	0.00
04/01/2007	OTH1 On 01-February-07			Index Future	247.9700	248.9760	247.9740	248.9760	15.00
04/01/2007	R153 On 01-February-07			Bond Future	8.0700	7.9400	120.6942	121.1275	62.00
04/01/2007	R153 On 03-May-07			Bond Future	7.9900	7.8600	116.7403	117.1465	1.00
04/01/2007	R153 On 02-August-07			Bond Future	7.8400	7.6890	119.4681	119.8998	0.00
04/01/2007	R157 On 01-February-07			Bond Future	7.6800	7.5900	141.5013	142.1911	0.00
04/01/2007	R157 On 03-May-07			Bond Future	7.6300	7.5400	137.7291	138.4041	504.00
04/01/2007	R157 On 02-August-07			Bond Future	7.5400	7.4350	140.9971	141.7327	0.00
04/01/2007	R186 On 01-February-07			Bond Future	7.2500	7.1540	135.2773	136.5378	2.00
04/01/2007	R186 On 03-May-07			Bond Future	7.2000	7.1020	138.3567	139.6432	0.00
04/01/2007	R186 On 02-August-07			Bond Future	7.1600	7.0580	136.0911	137.3757	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
04/01/2007	R194 On 01-February-07			Bond Future	8.6700	8.5250	105.7006	105.8474	0.00
04/01/2007	R194 On 03-May-07			Bond Future	8.4700	8.2830	103.0274	103.1741	0.00
04/01/2007	R194 On 02-August-07			Bond Future	8.2400	8.0160	105.2903	105.4121	0.00
04/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	393	733	393	733	0.00
04/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	4633	3506	4633	3506	0.00
04/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	17	50	17	50	0.00
04/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	9328	7894	9328	7894	0.00
04/01/2007	R201 On 01-February-07			Bond Future	7.6700	7.5740	107.4083	107.9921	0.00
04/01/2007	R201 On 03-May-07			Bond Future	7.6000	7.5010	109.8574	110.4536	0.00
04/01/2007	R201 On 02-August-07			Bond Future	7.5400	7.4420	107.8447	108.4280	0.00
04/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	4604	6934	4604	6934	0.00
04/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	14970	11462	14970	11462	0.00
04/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	51779	57570	51779	57570	0.00
04/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	109	61	109	61	0.00
04/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	54588	60391	54588	60391	0.00
04/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	79	44	79	44	0.00
04/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	39	99	39	99	0.00
04/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	57700	51922	57700	51922	0.00
04/01/2007	R203 On 01-February-07			Bond Future	7.5600	7.4620	108.2554	108.9729	0.00
04/01/2007	R203 On 03-May-07			Bond Future	7.5000	7.3980	106.5436	107.2831	0.00
04/01/2007	R203 On 02-August-07			Bond Future	7.4500	7.3460	108.8852	109.6084	0.00
04/01/2007	R204 On 01-February-07			Bond Future	7.5100	7.4120	104.8321	105.6084	0.00
04/01/2007	R204 On 03-May-07			Bond Future	7.4500	7.3540	107.2309	108.0089	0.00
04/01/2007	R204 On 02-August-07			Bond Future	7.4100	7.3060	105.5339	106.3122	0.00
04/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	88917	95589	88917	95589	0.00
04/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	7697	6585	7697	6585	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
04/01/2007	R206 On 01-February-07			Bond Future	7.7000	7.5980	99.4148	99.9273	0.00
04/01/2007	R206 On 03-May-07			Bond Future	7.6200	7.5230	101.6843	102.2057	0.00
04/01/2007	R206 On 02-August-07			Bond Future	7.5600	7.4620	100.1497	100.6527	0.00
04/01/2007	R207 On 01-February-07			Bond Future	7.4300	7.3380	98.9210	99.7064	0.00
04/01/2007	R207 On 03-May-07			Bond Future	7.3800	7.2830	101.1723	101.9776	0.00
04/01/2007	R207 On 02-August-07			Bond Future	7.3400	7.2380	99.7522	100.5434	0.00
04/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	103100	111071	103100	111071	0.00
04/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	231	150	231	150	0.00
04/01/2007	TRT1 On 01-February-07			Index Future	249.1100	250.2770	249.1140	250.2770	500.00
05/01/2007	CRD1 On 01-February-07			Index Future	107.7500	107.8560	107.7450	107.8560	10.00
05/01/2007	GOVI On 01-February-07			jGovi	251.8900	252.1240	251.8880	252.1240	66.00
05/01/2007	GOVI On 03-May-07			jGovi	257.5200	257.6980	257.5160	257.6980	118.00
05/01/2007	GOVI On 02-August-07			jGovi	263.2100	263.3380	263.2140	263.3380	0.00
05/01/2007	ILBI On 01-February-07			Index Future	269.5700	269.6420	269.5710	269.6420	0.00
05/01/2007	J153 On 31-August-10			jSwap	8.7100	8.6700	0.0412	0.0399	0.00
05/01/2007	J157 On 15-September-15			jSwap	8.2800	8.2540	0.0615	0.0635	0.00
05/01/2007	J186 On 21-December-26			jSwap	7.7000	7.6700	0.0200	0.0170	0.00
05/01/2007	J194 On 28-February-08			jSwap	9.0900	9.0470	0.0225	0.0218	0.00
05/01/2007	J201 On 22-December-14			jSwap	8.3300	8.2950	0.0473	0.0455	0.00
05/01/2007	J203 On 15-September-17			jSwap	8.1700	8.1330	0.0487	0.0461	0.00
05/01/2007	J204 On 21-December-18			jSwap	8.0900	8.0550	0.0442	0.0418	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
05/01/2007	J207 On 15-January-20			jSwap	8.0300	8.0000	0.0023	0.0000	0.00
05/01/2007	JBAR On 21-December-05			jBar	9.1800	9.1750	0.0000	0.0000	0.00
05/01/2007	JFRA On 01-February-07			jFra	9.2000	9.1760	0.0224	0.0224	0.00
05/01/2007	JFRA On 07-February-08			jFra	8.9700	8.8830	0.0219	0.0217	0.00
05/01/2007	JFRA On 03-May-07			jFra	9.3100	9.2440	0.0227	0.0225	0.00
05/01/2007	JFRA On 02-August-07			jFra	9.2700	9.1910	0.0226	0.0224	0.00
05/01/2007	JFRA On 01-November-07			jFra	9.1200	9.0460	0.0239	0.0237	0.00
05/01/2007	JN02 On 01-February-07			jNote	8.9800	8.9160	0.1634	0.1625	0.00
05/01/2007	JN02 On 03-May-07			jNote	8.8700	8.8120	0.1616	0.1607	0.00
05/01/2007	JN02 On 02-August-07			jNote	8.7400	8.6850	0.1594	0.1586	0.00
05/01/2007	JN05 On 01-February-07			jNote	8.4700	8.4280	0.3406	0.3395	0.00
05/01/2007	JN05 On 03-May-07			jNote	8.3900	8.3590	0.3384	0.3374	0.00
05/01/2007	JN05 On 02-August-07			jNote	8.3100	8.2830	0.3359	0.3351	0.00
05/01/2007	JN10 On 01-February-07			jNote	8.1000	8.0590	0.5461	0.5444	0.00
05/01/2007	JN10 On 03-May-07			jNote	8.0400	8.0030	0.5438	0.5422	0.00
05/01/2007	JN10 On 02-August-07			jNote	7.9800	7.9420	0.5414	0.5398	0.00
05/01/2007	JROD On 31-January-07			jRod	8.4800	8.4800	0.0019	0.0014	0.00
05/01/2007	JROD On 28-February-07			jRod	8.8200	8.8290	0.0027	0.0022	0.00
05/01/2007	JROD On 30-March-07			jRod	9.1200	9.1290	0.0034	0.0030	0.00
05/01/2007	JROD On 30-April-07			jRod	8.9000	8.8980	0.0050	0.0046	0.00
05/01/2007	JROD On 31-May-07			jRod	9.1100	9.1100	0.0060	0.0056	0.00
05/01/2007	OTH1 On 01-February-07			Index Future	247.7100	247.9740	247.7120	247.9740	15.00
05/01/2007	R153 On 01-February-07			Bond Future	8.1000	8.0700	120.5945	120.6942	62.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2007	R153 On 03-May-07			Bond Future	8.0200	7.9900	116.6468	116.7403	1.00
05/01/2007	R153 On 02-August-07			Bond Future	7.8700	7.8370	119.3867	119.4681	0.00
05/01/2007	R157 On 01-February-07			Bond Future	7.7000	7.6800	141.3486	141.5013	0.00
05/01/2007	R157 On 03-May-07			Bond Future	7.6500	7.6300	137.5797	137.7291	504.00
05/01/2007	R157 On 02-August-07			Bond Future	7.5600	7.5350	140.8433	140.9971	0.00
05/01/2007	R186 On 01-February-07			Bond Future	7.2700	7.2500	135.0039	135.2773	2.00
05/01/2007	R186 On 03-May-07			Bond Future	7.2200	7.2000	138.0964	138.3567	0.00
05/01/2007	R186 On 02-August-07			Bond Future	7.1800	7.1560	135.8311	136.0911	0.00
05/01/2007	R194 On 01-February-07			Bond Future	8.7100	8.6710	105.6625	105.7006	0.00
05/01/2007	R194 On 03-May-07			Bond Future	8.5200	8.4710	102.9899	103.0274	0.00
05/01/2007	R194 On 02-August-07			Bond Future	8.2900	8.2380	105.2597	105.2903	0.00
05/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	315	393	315	393	0.00
05/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	4937	4633	4937	4633	0.00
05/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	11	17	11	17	0.00
05/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	9704	9328	9704	9328	0.00
05/01/2007	R201 On 01-February-07			Bond Future	7.6900	7.6700	107.2811	107.4083	0.00
05/01/2007	R201 On 03-May-07			Bond Future	7.6200	7.6010	109.7327	109.8574	0.00
05/01/2007	R201 On 02-August-07			Bond Future	7.5600	7.5420	107.7228	107.8447	0.00
05/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	4067	4604	4067	4604	0.00
05/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	15705	14970	15705	14970	0.00
05/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	50510	51779	50510	51779	0.00
05/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	111	109	111	109	0.00
05/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	53317	54588	53317	54588	0.00
05/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	80	79	80	79	0.00
05/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	27	39	27	39	0.00
05/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	58960	57700	58960	57700	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
05/01/2007	R203 On 01-February-07			Bond Future	7.5800	7.5580	108.0993	108.2554	0.00
05/01/2007	R203 On 03-May-07			Bond Future	7.5200	7.4980	106.3892	106.5436	0.00
05/01/2007	R203 On 02-August-07			Bond Future	7.4700	7.4450	108.7327	108.8852	0.00
05/01/2007	R204 On 01-February-07			Bond Future	7.5300	7.5090	104.6730	104.8321	0.00
05/01/2007	R204 On 03-May-07			Bond Future	7.4700	7.4520	107.0573	107.2309	0.00
05/01/2007	R204 On 02-August-07			Bond Future	7.4300	7.4050	105.3775	105.5339	0.00
05/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	87555	88917	87555	88917	0.00
05/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	7897	7697	7897	7697	0.00
05/01/2007	R206 On 01-February-07			Bond Future	7.7200	7.6950	99.3095	99.4148	0.00
05/01/2007	R206 On 03-May-07			Bond Future	7.6500	7.6240	101.5763	101.6843	0.00
05/01/2007	R206 On 02-August-07			Bond Future	7.5800	7.5620	100.0445	100.1497	0.00
05/01/2007	R207 On 01-February-07			Bond Future	7.4600	7.4340	98.7503	98.9210	0.00
05/01/2007	R207 On 03-May-07			Bond Future	7.4000	7.3820	101.0026	101.1723	0.00
05/01/2007	R207 On 02-August-07			Bond Future	7.3600	7.3360	99.5837	99.7522	0.00
05/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	101419	103100	101419	103100	0.00
05/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	247	231	247	231	0.00
05/01/2007	TRT1 On 01-February-07			Index Future	248.8600	249.1140	248.8620	249.1140	500.00