



Derivatives Weekly Statistics Report

From 2007/01/08 To 2007/01/12

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2007	CRD1 On 01-February-07			Index Future	107.8000	107.7450	107.7970	107.7450	10.00
08/01/2007	GOVI On 01-February-07			jGovi	251.9900	251.8880	251.9910	251.8880	66.00
08/01/2007	GOVI On 03-May-07			jGovi	257.6200	257.5160	257.6200	257.5160	117.00
08/01/2007	GOVI On 02-August-07			jGovi	263.3200	263.2140	263.3210	263.2140	0.00
08/01/2007	ILBI On 01-February-07			Index Future	269.5400	269.5710	269.5380	269.5710	0.00
08/01/2007	J153 On 31-August-10			jSwap	8.7200	8.7090	0.0416	0.0412	0.00
08/01/2007	J157 On 15-September-15			jSwap	8.2900	8.2840	0.0609	0.0615	0.00
08/01/2007	J186 On 21-December-26			jSwap	7.2800	7.7010	0.0222	0.0200	0.00
08/01/2007	J194 On 28-February-08			jSwap	9.1000	9.0930	0.0226	0.0225	0.00
08/01/2007	J201 On 22-December-14			jSwap	8.3400	8.3270	0.0479	0.0473	0.00
08/01/2007	J203 On 15-September-17			jSwap	8.1800	8.1690	0.0496	0.0487	0.00
08/01/2007	J204 On 21-December-18			jSwap	8.1000	8.0870	0.0452	0.0442	0.00
08/01/2007	J207 On 15-January-20			jSwap	8.0100	8.0270	0.0011	0.0023	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
08/01/2007	JBAR On 21-December-05			jBar	9.2000	9.1790	0.0000	0.0000	0.00
08/01/2007	JFRA On 01-February-07			jFra	9.2200	9.2020	0.0225	0.0224	0.00
08/01/2007	JFRA On 07-February-08			jFra	9.0300	8.9730	0.0220	0.0219	0.00
08/01/2007	JFRA On 03-May-07			jFra	9.3400	9.3140	0.0227	0.0227	0.00
08/01/2007	JFRA On 02-August-07			jFra	9.2800	9.2660	0.0226	0.0226	0.00
08/01/2007	JFRA On 01-November-07			jFra	9.1200	9.1170	0.0239	0.0239	0.00
08/01/2007	JN02 On 01-February-07			jNote	9.0000	8.9770	0.1638	0.1634	0.00
08/01/2007	JN02 On 03-May-07			jNote	8.8900	8.8710	0.1619	0.1616	0.00
08/01/2007	JN02 On 02-August-07			jNote	8.7400	8.7350	0.1595	0.1594	0.00
08/01/2007	JN05 On 01-February-07			jNote	8.4700	8.4660	0.3409	0.3406	0.00
08/01/2007	JN05 On 03-May-07			jNote	8.4000	8.3940	0.3386	0.3384	0.00
08/01/2007	JN05 On 02-August-07			jNote	8.3200	8.3120	0.3361	0.3359	0.00
08/01/2007	JN10 On 01-February-07			jNote	8.1100	8.0970	0.5466	0.5461	0.00
08/01/2007	JN10 On 03-May-07			jNote	8.0500	8.0400	0.5444	0.5438	0.00
08/01/2007	JN10 On 02-August-07			jNote	7.9900	7.9780	0.5420	0.5414	0.00
08/01/2007	JROD On 31-January-07			jRod	8.4700	8.4760	0.0014	0.0019	0.00
08/01/2007	JROD On 28-February-07			jRod	8.8100	8.8230	0.0022	0.0027	0.00
08/01/2007	JROD On 30-March-07			jRod	9.1200	9.1230	0.0029	0.0034	0.00
08/01/2007	JROD On 30-April-07			jRod	8.8900	8.8950	0.0046	0.0050	0.00
08/01/2007	JROD On 31-May-07			jRod	9.1000	9.1080	0.0056	0.0060	0.00
08/01/2007	OTH1 On 01-February-07			Index Future	247.8800	247.7120	247.8820	247.7120	15.00
08/01/2007	R153 On 01-February-07			Bond Future	8.1000	8.1000	120.5945	120.5945	62.00
08/01/2007	R153 On 03-May-07			Bond Future	8.0200	8.0200	116.6468	116.6468	1.00
08/01/2007	R153 On 02-August-07			Bond Future	7.8700	7.8650	119.3808	119.3867	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
08/01/2007	R157 On 01-February-07			Bond Future	7.7000	7.7000	141.3486	141.3486	0.00
08/01/2007	R157 On 03-May-07			Bond Future	7.6500	7.6500	137.5797	137.5797	504.00
08/01/2007	R157 On 02-August-07			Bond Future	7.5500	7.5560	140.8945	140.8433	0.00
08/01/2007	R186 On 01-February-07			Bond Future	7.2700	7.2710	135.0559	135.0039	2.00
08/01/2007	R186 On 03-May-07			Bond Future	7.2200	7.2200	138.1614	138.0964	0.00
08/01/2007	R186 On 02-August-07			Bond Future	7.1700	7.1760	135.9091	135.8311	0.00
08/01/2007	R194 On 01-February-07			Bond Future	8.7300	8.7090	105.6464	105.6625	0.00
08/01/2007	R194 On 03-May-07			Bond Future	8.5200	8.5190	102.9860	102.9899	0.00
08/01/2007	R194 On 02-August-07			Bond Future	8.2900	8.2940	105.2602	105.2597	0.00
08/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	241	315	241	315	0.00
08/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5023	4937	5023	4937	0.00
08/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	6	11	6	11	0.00
08/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	9859	9704	9859	9704	0.00
08/01/2007	R201 On 01-February-07			Bond Future	7.6900	7.6910	107.3053	107.2811	0.00
08/01/2007	R201 On 03-May-07			Bond Future	7.6200	7.6220	109.7683	109.7327	0.00
08/01/2007	R201 On 02-August-07			Bond Future	7.5600	7.5630	107.7692	107.7228	0.00
08/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	3711	4067	3711	4067	0.00
08/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	15107	15705	15107	15705	0.00
08/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	50710	50510	50710	50510	0.00
08/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	69	111	69	111	0.00
08/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	53527	53317	53527	53317	0.00
08/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	48	80	48	80	0.00
08/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	16	27	16	27	0.00
08/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	58706	58960	58706	58960	0.00
08/01/2007	R203 On 01-February-07			Bond Future	7.5800	7.5790	108.1290	108.0993	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
08/01/2007	R203 On 03-May-07			Bond Future	7.5100	7.5190	106.4333	106.3892	0.00
08/01/2007	R203 On 02-August-07			Bond Future	7.4600	7.4660	108.7835	108.7327	0.00
08/01/2007	R204 On 01-February-07			Bond Future	7.5200	7.5290	104.7445	104.6730	0.00
08/01/2007	R204 On 03-May-07			Bond Future	7.4600	7.4740	107.1441	107.0573	0.00
08/01/2007	R204 On 02-August-07			Bond Future	7.4100	7.4250	105.4713	105.3775	0.00
08/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	88186	87555	88186	87555	0.00
08/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	7591	7897	7591	7897	0.00
08/01/2007	R206 On 01-February-07			Bond Future	7.7100	7.7150	99.3253	99.3095	0.00
08/01/2007	R206 On 03-May-07			Bond Future	7.6400	7.6450	101.6072	101.5763	0.00
08/01/2007	R206 On 02-August-07			Bond Future	7.5800	7.5830	100.0795	100.0445	0.00
08/01/2007	R207 On 01-February-07			Bond Future	7.4500	7.4550	98.7828	98.7503	0.00
08/01/2007	R207 On 03-May-07			Bond Future	7.4000	7.4030	101.0511	101.0026	0.00
08/01/2007	R207 On 02-August-07			Bond Future	7.3500	7.3570	99.6399	99.5837	0.00
08/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	101876	101419	101876	101419	0.00
08/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	219	247	219	247	0.00
08/01/2007	TRT1 On 01-February-07			Index Future	248.9700	248.8620	248.9650	248.8620	500.00
09/01/2007	CRD1 On 01-February-07			Index Future	107.7500	107.7970	107.7540	107.7970	10.00
09/01/2007	GOVI On 01-February-07			jGovi	251.7900	251.9910	251.7930	251.9910	66.00
09/01/2007	GOVI On 03-May-07			jGovi	257.4200	257.6200	257.4200	257.6200	117.00
09/01/2007	GOVI On 02-August-07			jGovi	263.1100	263.3210	263.1130	263.3210	0.00
09/01/2007	ILBI On 01-February-07			Index Future	269.5200	269.5380	269.5170	269.5380	0.00
09/01/2007	J153 On 31-August-10			jSwap	8.7300	8.7200	0.0418	0.0416	0.00
09/01/2007	J157 On 15-September-15			jSwap	8.2900	8.2940	0.0610	0.0609	0.00

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09/01/2007	J186 On 21-December-26			jSwap	7.7000	7.2800	0.0199	0.0222	0.00
09/01/2007	J194 On 28-February-08			jSwap	9.1200	9.1020	0.0228	0.0226	0.00
09/01/2007	J201 On 22-December-14			jSwap	8.3300	8.3370	0.0476	0.0479	0.00
09/01/2007	J203 On 15-September-17			jSwap	8.1800	8.1810	0.0498	0.0496	0.00
09/01/2007	J204 On 21-December-18			jSwap	8.1100	8.1000	0.0456	0.0452	0.00
09/01/2007	J207 On 15-January-20			jSwap	8.0500	8.0140	0.0037	0.0011	0.00
09/01/2007	JBAR On 21-December-05			jBar	9.2300	9.2010	0.0000	0.0000	0.00
09/01/2007	JFRA On 01-February-07			jFra	9.2600	9.2180	0.0226	0.0225	0.00
09/01/2007	JFRA On 07-February-08			jFra	9.0400	9.0330	0.0221	0.0220	0.00
09/01/2007	JFRA On 03-May-07			jFra	9.3600	9.3390	0.0228	0.0227	0.00
09/01/2007	JFRA On 02-August-07			jFra	9.3100	9.2790	0.0227	0.0226	0.00
09/01/2007	JFRA On 01-November-07			jFra	9.1200	9.1180	0.0239	0.0239	0.00
09/01/2007	JN02 On 01-February-07			jNote	9.0200	8.9960	0.1641	0.1638	0.00
09/01/2007	JN02 On 03-May-07			jNote	8.9100	8.8860	0.1622	0.1619	0.00
09/01/2007	JN02 On 02-August-07			jNote	8.7600	8.7440	0.1599	0.1595	0.00
09/01/2007	JN05 On 01-February-07			jNote	8.4700	8.4740	0.3407	0.3409	0.00
09/01/2007	JN05 On 03-May-07			jNote	8.4000	8.4020	0.3384	0.3386	0.00
09/01/2007	JN05 On 02-August-07			jNote	8.3100	8.3180	0.3358	0.3361	0.00
09/01/2007	JN10 On 01-February-07			jNote	8.1100	8.1070	0.5468	0.5466	0.00
09/01/2007	JN10 On 03-May-07			jNote	8.0500	8.0510	0.5445	0.5444	0.00
09/01/2007	JN10 On 02-August-07			jNote	7.9900	7.9890	0.5421	0.5420	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
09/01/2007	JROD On 31-January-07			jRod	8.4700	8.4670	0.0014	0.0014	0.00
09/01/2007	JROD On 28-February-07			jRod	8.8200	8.8110	0.0022	0.0022	0.00
09/01/2007	JROD On 30-March-07			jRod	9.1300	9.1160	0.0030	0.0029	0.00
09/01/2007	JROD On 30-April-07			jRod	8.9000	8.8920	0.0046	0.0046	0.00
09/01/2007	JROD On 31-May-07			jRod	9.1100	9.1010	0.0056	0.0056	0.00
09/01/2007	OTH1 On 01-February-07			Index Future	247.7000	247.8820	247.7000	247.8820	15.00
09/01/2007	R153 On 01-February-07			Bond Future	8.1100	8.1000	120.5614	120.5945	62.00
09/01/2007	R153 On 03-May-07			Bond Future	8.0300	8.0200	116.6157	116.6468	1.00
09/01/2007	R153 On 02-August-07			Bond Future	7.8800	7.8670	119.3547	119.3808	0.00
09/01/2007	R157 On 01-February-07			Bond Future	7.7100	7.7000	141.2724	141.3486	0.00
09/01/2007	R157 On 03-May-07			Bond Future	7.6600	7.6500	137.5051	137.5797	504.00
09/01/2007	R157 On 02-August-07			Bond Future	7.5600	7.5490	140.7848	140.8945	0.00
09/01/2007	R186 On 01-February-07			Bond Future	7.2900	7.2670	134.7313	135.0559	2.00
09/01/2007	R186 On 03-May-07			Bond Future	7.2400	7.2150	137.8239	138.1614	0.00
09/01/2007	R186 On 02-August-07			Bond Future	7.2000	7.1700	135.5719	135.9091	0.00
09/01/2007	R194 On 01-February-07			Bond Future	8.7400	8.7250	105.6274	105.6464	0.00
09/01/2007	R194 On 03-May-07			Bond Future	8.5500	8.5240	102.9697	102.9860	0.00
09/01/2007	R194 On 02-August-07			Bond Future	8.3200	8.2930	105.2482	105.2602	0.00
09/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	203	241	203	241	0.00
09/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5176	5023	5176	5023	0.00
09/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	4	6	4	6	0.00
09/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10048	9859	10048	9859	0.00
09/01/2007	R196 On 01-February-07			Bond Future	8.4000	0.0000	107.3502	0.0000	0.00
09/01/2007	R196 On 03-May-07			Bond Future	8.2600	0.0000	104.7324	0.0000	0.00
09/01/2007	R196 On 02-August-07			Bond Future	8.1200	0.0000	107.0500	0.0000	0.00

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09/01/2007	R201 On 01-February-07			Bond Future	7.7000	7.6870	107.2085	107.3053	0.00
09/01/2007	R201 On 03-May-07			Bond Future	7.6300	7.6160	109.6734	109.7683	0.00
09/01/2007	R201 On 02-August-07			Bond Future	7.5700	7.5550	107.6764	107.7692	0.00
09/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	3293	3711	3293	3711	0.00
09/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	15657	15107	15657	15107	0.00
09/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	49739	50710	49739	50710	0.00
09/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	66	69	66	69	0.00
09/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	52557	53527	52557	53527	0.00
09/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	45	48	45	48	0.00
09/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	11	16	11	16	0.00
09/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	59669	58706	59669	58706	0.00
09/01/2007	R203 On 01-February-07			Bond Future	7.5900	7.5750	108.0177	108.1290	0.00
09/01/2007	R203 On 03-May-07			Bond Future	7.5300	7.5130	106.3231	106.4333	0.00
09/01/2007	R203 On 02-August-07			Bond Future	7.4700	7.4590	108.6746	108.7835	0.00
09/01/2007	R204 On 01-February-07			Bond Future	7.5400	7.5200	104.6174	104.7445	0.00
09/01/2007	R204 On 03-May-07			Bond Future	7.4800	7.4630	107.0258	107.1441	0.00
09/01/2007	R204 On 02-August-07			Bond Future	7.4300	7.4130	105.3463	105.4713	0.00
09/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	87085	88186	87085	88186	0.00
09/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	7740	7591	7740	7591	0.00
09/01/2007	R206 On 01-February-07			Bond Future	7.7300	7.7120	99.2464	99.3253	0.00
09/01/2007	R206 On 03-May-07			Bond Future	7.6600	7.6390	101.5250	101.6072	0.00
09/01/2007	R206 On 02-August-07			Bond Future	7.5900	7.5760	100.0044	100.0795	0.00
09/01/2007	R207 On 01-February-07			Bond Future	7.4700	7.4510	98.6530	98.7828	0.00
09/01/2007	R207 On 03-May-07			Bond Future	7.4100	7.3970	100.9300	101.0511	0.00
09/01/2007	R207 On 02-August-07			Bond Future	7.3700	7.3500	99.5117	99.6399	0.00

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09/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	100674	101876	100674	101876	0.00
09/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	228	219	228	219	0.00
09/01/2007	TRT1 On 01-February-07			Index Future	248.7700	248.9650	248.7730	248.9650	500.00
10/01/2007	CRD1 On 01-February-07			Index Future	107.4700	107.7540	107.4680	107.7540	10.00
10/01/2007	GOVI On 01-February-07			jGovi	250.9700	251.7930	250.9680	251.7930	66.00
10/01/2007	GOVI On 03-May-07			jGovi	256.4900	257.4200	256.4910	257.4200	141.00
10/01/2007	GOVI On 02-August-07			jGovi	262.1100	263.1130	262.1085	263.1130	0.00
10/01/2007	ILBI On 01-February-07			Index Future	269.4300	269.5170	269.4280	269.5170	0.00
10/01/2007	J153 On 31-August-10			jSwap	8.7900	8.7270	0.0440	0.0418	0.00
10/01/2007	J157 On 15-September-15			jSwap	8.3800	8.2930	0.0551	0.0610	0.00
10/01/2007	J186 On 21-December-26			jSwap	7.8000	7.7000	0.0297	0.0199	0.00
10/01/2007	J194 On 28-February-08			jSwap	9.1600	9.1160	0.0235	0.0228	0.00
10/01/2007	J201 On 22-December-14			jSwap	8.4300	8.3320	0.0530	0.0476	0.00
10/01/2007	J203 On 15-September-17			jSwap	8.2700	8.1840	0.0559	0.0498	0.00
10/01/2007	J204 On 21-December-18			jSwap	8.1900	8.1050	0.0520	0.0456	0.00
10/01/2007	J207 On 15-January-20			jSwap	8.1300	8.0450	0.0108	0.0037	0.00
10/01/2007	JBAR On 21-December-05			jBar	9.2300	9.2260	0.0000	0.0000	0.00
10/01/2007	JFRA On 01-February-07			jFra	9.2800	9.2580	0.0226	0.0226	0.00
10/01/2007	JFRA On 07-February-08			jFra	9.1100	9.0430	0.0222	0.0221	0.00
10/01/2007	JFRA On 03-May-07			jFra	9.4100	9.3620	0.0229	0.0228	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
10/01/2007	JFRA On 02-August-07			jFra	9.3800	9.3130	0.0229	0.0227	0.00
10/01/2007	JFRA On 01-November-07			jFra	9.2200	9.1170	0.0242	0.0239	0.00
10/01/2007	JN02 On 01-February-07			jNote	9.0900	9.0160	0.1652	0.1641	0.00
10/01/2007	JN02 On 03-May-07			jNote	8.9800	8.9050	0.1635	0.1622	0.00
10/01/2007	JN02 On 02-August-07			jNote	8.8500	8.7640	0.1612	0.1599	0.00
10/01/2007	JN05 On 01-February-07			jNote	8.5500	8.4720	0.3431	0.3407	0.00
10/01/2007	JN05 On 03-May-07			jNote	8.4800	8.3970	0.3410	0.3384	0.00
10/01/2007	JN05 On 02-August-07			jNote	8.4000	8.3120	0.3385	0.3358	0.00
10/01/2007	JN10 On 01-February-07			jNote	8.2000	8.1110	0.5507	0.5468	0.00
10/01/2007	JN10 On 03-May-07			jNote	8.1400	8.0530	0.5486	0.5445	0.00
10/01/2007	JN10 On 02-August-07			jNote	8.0800	7.9910	0.5462	0.5421	0.00
10/01/2007	JROD On 31-January-07			jRod	8.4600	8.4660	0.0014	0.0014	0.00
10/01/2007	JROD On 28-February-07			jRod	8.8000	8.8180	0.0022	0.0022	0.00
10/01/2007	JROD On 30-March-07			jRod	9.1200	9.1330	0.0030	0.0030	0.00
10/01/2007	JROD On 30-April-07			jRod	8.9100	8.9030	0.0047	0.0046	0.00
10/01/2007	JROD On 31-May-07			jRod	9.1400	9.1090	0.0058	0.0056	0.00
10/01/2007	OTH1 On 01-February-07			Index Future	247.0400	247.7000	247.0440	247.7000	15.00
10/01/2007	R153 On 01-February-07			Bond Future	8.1600	8.1100	120.3955	120.5614	62.00
10/01/2007	R153 On 03-May-07			Bond Future	8.0800	8.0300	116.4601	116.6157	1.00
10/01/2007	R153 On 02-August-07			Bond Future	7.9400	7.8760	119.1776	119.3547	0.00
10/01/2007	R157 On 01-February-07			Bond Future	7.7700	7.7100	140.8161	141.2724	0.00
10/01/2007	R157 On 03-May-07			Bond Future	7.7200	7.6600	137.0586	137.5051	504.00
10/01/2007	R157 On 02-August-07			Bond Future	7.6300	7.5640	140.3177	140.7848	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
10/01/2007	R186 On 01-February-07			Bond Future	7.3500	7.2920	133.9957	134.7313	2.00
10/01/2007	R186 On 03-May-07			Bond Future	7.3000	7.2410	137.0755	137.8239	0.00
10/01/2007	R186 On 02-August-07			Bond Future	7.2600	7.1960	134.7988	135.5719	0.00
10/01/2007	R194 On 01-February-07			Bond Future	8.7900	8.7440	105.5802	105.6274	0.00
10/01/2007	R194 On 03-May-07			Bond Future	8.6100	8.5450	102.9160	102.9697	0.00
10/01/2007	R194 On 02-August-07			Bond Future	8.4200	8.3150	105.1891	105.2482	0.00
10/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	144	203	144	203	0.00
10/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5588	5176	5588	5176	0.00
10/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	2	4	2	4	0.00
10/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10517	10048	10517	10048	0.00
10/01/2007	R196 On 01-February-07			Bond Future	8.6400	8.4010	106.9045	107.3502	0.00
10/01/2007	R196 On 03-May-07			Bond Future	8.5300	8.2560	104.2718	104.7324	0.00
10/01/2007	R196 On 02-August-07			Bond Future	8.4400	8.1190	106.5736	107.0500	0.00
10/01/2007	R201 On 01-February-07			Bond Future	7.7600	7.7030	106.8646	107.2085	0.00
10/01/2007	R201 On 03-May-07			Bond Future	7.6900	7.6320	109.3185	109.6734	0.00
10/01/2007	R201 On 02-August-07			Bond Future	7.6400	7.5710	107.3059	107.6764	0.00
10/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	2326	3293	2326	3293	0.00
10/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	18129	15657	18129	15657	0.00
10/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	46323	49739	46323	49739	0.00
10/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	89	66	89	66	0.00
10/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	49134	52557	49134	52557	0.00
10/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	61	45	61	45	0.00
10/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	4	11	4	11	0.00
10/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	63102	59669	63102	59669	0.00
10/01/2007	R203 On 01-February-07			Bond Future	7.6500	7.5900	107.5959	108.0177	0.00
10/01/2007	R203 On 03-May-07			Bond Future	7.5900	7.5280	105.8839	106.3231	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
10/01/2007	R203 On 02-August-07			Bond Future	7.5400	7.4740	108.2262	108.6746	0.00
10/01/2007	R204 On 01-February-07			Bond Future	7.5900	7.5360	104.1739	104.6174	0.00
10/01/2007	R204 On 03-May-07			Bond Future	7.5400	7.4780	106.5623	107.0258	0.00
10/01/2007	R204 On 02-August-07			Bond Future	7.4900	7.4290	104.8716	105.3463	0.00
10/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	83083	87085	83083	87085	0.00
10/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8486	7740	8486	7740	0.00
10/01/2007	R206 On 01-February-07			Bond Future	7.7900	7.7270	98.9422	99.2464	0.00
10/01/2007	R206 On 03-May-07			Bond Future	7.7200	7.6550	101.2123	101.5250	0.00
10/01/2007	R206 On 02-August-07			Bond Future	7.6600	7.5910	99.6797	100.0044	0.00
10/01/2007	R207 On 01-February-07			Bond Future	7.5200	7.4670	98.2003	98.6530	0.00
10/01/2007	R207 On 03-May-07			Bond Future	7.4700	7.4120	100.4558	100.9300	0.00
10/01/2007	R207 On 02-August-07			Bond Future	7.4300	7.3660	99.0249	99.5117	0.00
10/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	95994	100674	95994	100674	0.00
10/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	291	228	291	228	0.00
10/01/2007	TRT1 On 01-February-07			Index Future	247.9700	248.7730	247.9660	248.7730	500.00
11/01/2007	CRD1 On 01-February-07			Index Future	107.4300	107.4680	107.4300	107.4680	10.00
11/01/2007	GOVI On 01-February-07			jGovi	250.8600	250.9680	250.8640	250.9680	66.00
11/01/2007	GOVI On 03-May-07			jGovi	256.3800	256.4910	256.3840	256.4910	141.00
11/01/2007	GOVI On 02-August-07			jGovi	262.0000	262.1085	262.0000	262.1085	0.00
11/01/2007	ILBI On 01-February-07			Index Future	269.4300	269.4280	269.4280	269.4280	0.00
11/01/2007	J153 On 31-August-10			jSwap	8.7800	8.7930	0.0437	0.0440	0.00
11/01/2007	J157 On 15-September-15			jSwap	8.3800	8.3830	0.0555	0.0551	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
11/01/2007	J186 On 21-December-26			jSwap	7.7900	7.8000	0.0286	0.0297	0.00
11/01/2007	J194 On 28-February-08			jSwap	9.1600	9.1610	0.0235	0.0235	0.00
11/01/2007	J201 On 22-December-14			jSwap	8.4200	8.4290	0.0525	0.0530	0.00
11/01/2007	J203 On 15-September-17			jSwap	8.2700	8.2700	0.0558	0.0559	0.00
11/01/2007	J204 On 21-December-18			jSwap	8.2000	8.1940	0.0525	0.0520	0.00
11/01/2007	J207 On 15-January-20			jSwap	8.1400	8.1290	0.0115	0.0108	0.00
11/01/2007	JBAR On 21-December-05			jBar	9.2700	9.2300	0.0000	0.0000	0.00
11/01/2007	JFRA On 01-February-07			jFra	9.3200	9.2820	0.0227	0.0226	0.00
11/01/2007	JFRA On 07-February-08			jFra	9.0800	9.1060	0.0221	0.0222	0.00
11/01/2007	JFRA On 03-May-07			jFra	9.4100	9.4100	0.0229	0.0229	0.00
11/01/2007	JFRA On 02-August-07			jFra	9.3900	9.3820	0.0229	0.0229	0.00
11/01/2007	JFRA On 01-November-07			jFra	9.2200	9.2170	0.0242	0.0242	0.00
11/01/2007	JN02 On 01-February-07			jNote	9.0900	9.0860	0.1652	0.1652	0.00
11/01/2007	JN02 On 03-May-07			jNote	8.9800	8.9820	0.1634	0.1635	0.00
11/01/2007	JN02 On 02-August-07			jNote	8.8400	8.8450	0.1611	0.1612	0.00
11/01/2007	JN05 On 01-February-07			jNote	8.5400	8.5480	0.3430	0.3431	0.00
11/01/2007	JN05 On 03-May-07			jNote	8.4700	8.4780	0.3407	0.3410	0.00
11/01/2007	JN05 On 02-August-07			jNote	8.3900	8.3960	0.3383	0.3385	0.00
11/01/2007	JN10 On 01-February-07			jNote	8.2000	8.1990	0.5507	0.5507	0.00
11/01/2007	JN10 On 03-May-07			jNote	8.1400	8.1440	0.5486	0.5486	0.00
11/01/2007	JN10 On 02-August-07			jNote	8.0800	8.0820	0.5463	0.5462	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
11/01/2007	JROD On 31-January-07			jRod	8.4600	8.4610	0.0014	0.0014	0.00
11/01/2007	JROD On 28-February-07			jRod	8.8100	8.8040	0.0022	0.0022	0.00
11/01/2007	JROD On 30-March-07			jRod	9.1400	9.1220	0.0030	0.0030	0.00
11/01/2007	JROD On 30-April-07			jRod	8.9300	8.9100	0.0048	0.0047	0.00
11/01/2007	JROD On 31-May-07			jRod	9.1700	9.1420	0.0059	0.0058	0.00
11/01/2007	OTH1 On 01-February-07			Index Future	246.9700	247.0440	246.9740	247.0440	15.00
11/01/2007	R153 On 01-February-07			Bond Future	8.1600	8.1600	120.3955	120.3955	63.00
11/01/2007	R153 On 03-May-07			Bond Future	8.0800	8.0800	116.4601	116.4601	0.00
11/01/2007	R153 On 02-August-07			Bond Future	7.9200	7.9370	119.2182	119.1776	0.00
11/01/2007	R157 On 01-February-07			Bond Future	7.7800	7.7700	140.7403	140.8161	0.00
11/01/2007	R157 On 03-May-07			Bond Future	7.7300	7.7200	136.9844	137.0586	504.00
11/01/2007	R157 On 02-August-07			Bond Future	7.6400	7.6280	140.2449	140.3177	0.00
11/01/2007	R186 On 01-February-07			Bond Future	7.3800	7.3490	133.6494	133.9957	2.00
11/01/2007	R186 On 03-May-07			Bond Future	7.3200	7.2990	136.7804	137.0755	0.00
11/01/2007	R186 On 02-August-07			Bond Future	7.2800	7.2560	134.5425	134.7988	0.00
11/01/2007	R194 On 01-February-07			Bond Future	8.8300	8.7910	105.5432	105.5802	0.00
11/01/2007	R194 On 03-May-07			Bond Future	8.6000	8.6140	102.9245	102.9160	0.00
11/01/2007	R194 On 02-August-07			Bond Future	8.3400	8.4230	105.2350	105.1891	0.00
11/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	105	144	105	144	0.00
11/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5920	5588	5920	5588	0.00
11/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	1	2	1	2	0.00
11/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10887	10517	10887	10517	0.00
11/01/2007	R196 On 01-February-07			Bond Future	8.6400	8.6370	106.9083	106.9045	0.00
11/01/2007	R196 On 03-May-07			Bond Future	8.5000	8.5300	104.3204	104.2718	0.00
11/01/2007	R196 On 02-August-07			Bond Future	8.3800	8.4440	106.6627	106.5736	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
11/01/2007	R201 On 01-February-07			Bond Future	7.7800	7.7600	106.7263	106.8646	0.00
11/01/2007	R201 On 03-May-07			Bond Future	7.7100	7.6920	109.2241	109.3185	0.00
11/01/2007	R201 On 02-August-07			Bond Future	7.6500	7.6350	107.2482	107.3059	0.00
11/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	1925	2326	1925	2326	0.00
11/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	19111	18129	19111	18129	0.00
11/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	44941	46323	44941	46323	0.00
11/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	91	89	91	89	0.00
11/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	47751	49134	47751	49134	0.00
11/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	62	61	62	61	0.00
11/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	2	4	2	4	0.00
11/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	64484	63102	64484	63102	0.00
11/01/2007	R203 On 01-February-07			Bond Future	7.6700	7.6470	107.4264	107.5959	0.00
11/01/2007	R203 On 03-May-07			Bond Future	7.6100	7.5880	105.7599	105.8839	0.00
11/01/2007	R203 On 02-August-07			Bond Future	7.5500	7.5360	108.1325	108.2262	0.00
11/01/2007	R204 On 01-February-07			Bond Future	7.6200	7.5920	103.9925	104.1739	0.00
11/01/2007	R204 On 03-May-07			Bond Future	7.5500	7.5370	106.4292	106.5623	0.00
11/01/2007	R204 On 02-August-07			Bond Future	7.5000	7.4900	104.7708	104.8716	0.00
11/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	82198	83083	82198	83083	0.00
11/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8608	8486	8608	8486	0.00
11/01/2007	R206 On 01-February-07			Bond Future	7.8000	7.7850	98.8480	98.9422	0.00
11/01/2007	R206 On 03-May-07			Bond Future	7.7300	7.7160	101.1612	101.2123	0.00
11/01/2007	R206 On 02-August-07			Bond Future	7.6600	7.6560	99.6598	99.6797	0.00
11/01/2007	R207 On 01-February-07			Bond Future	7.5400	7.5230	98.0634	98.2003	0.00
11/01/2007	R207 On 03-May-07			Bond Future	7.4800	7.4710	100.3517	100.4558	0.00
11/01/2007	R207 On 02-August-07			Bond Future	7.4400	7.4270	98.9613	99.0249	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
11/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	94962	95994	94962	95994	0.00
11/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	300	291	300	291	0.00
11/01/2007	TRT1 On 01-February-07			Index Future	247.8600	247.9660	247.8640	247.9660	500.00
12/01/2007	CRD1 On 01-February-07			Index Future	107.1900	107.4300	107.1920	107.4300	10.00
12/01/2007	GOVI On 01-February-07			jGovi	249.9600	250.8640	249.9620	250.8640	66.00
12/01/2007	GOVI On 03-May-07			jGovi	255.4600	256.3840	255.4620	256.3840	141.00
12/01/2007	GOVI On 02-August-07			jGovi	261.0600	262.0000	261.0580	262.0000	175.00
12/01/2007	ILBI On 01-February-07			Index Future	269.3700	269.4280	269.3660	269.4280	0.00
12/01/2007	J153 On 31-August-10			jSwap	8.8500	8.7830	0.0459	0.0437	0.00
12/01/2007	J157 On 15-September-15			jSwap	8.4800	8.3770	0.0488	0.0555	0.00
12/01/2007	J186 On 21-December-26			jSwap	7.8800	7.7890	0.0375	0.0286	0.00
12/01/2007	J194 On 28-February-08			jSwap	9.2100	9.1640	0.0242	0.0235	0.00
12/01/2007	J201 On 22-December-14			jSwap	8.5200	8.4190	0.0580	0.0525	0.00
12/01/2007	J203 On 15-September-17			jSwap	8.3700	8.2690	0.0625	0.0558	0.00
12/01/2007	J204 On 21-December-18			jSwap	8.2900	8.2000	0.0592	0.0525	0.00
12/01/2007	J207 On 15-January-20			jSwap	8.2200	8.1380	0.0185	0.0115	0.00
12/01/2007	JBAR On 21-December-05			jBar	9.2800	9.2680	0.0000	0.0000	0.00
12/01/2007	JFRA On 01-February-07			jFra	9.3300	9.3150	0.0227	0.0227	0.00
12/01/2007	JFRA On 07-February-08			jFra	9.1700	9.0770	0.0224	0.0221	0.00
12/01/2007	JFRA On 03-May-07			jFra	9.4900	9.4070	0.0231	0.0229	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
12/01/2007	JFRA On 02-August-07			jFra	9.4700	9.3930	0.0231	0.0229	0.00
12/01/2007	JFRA On 01-November-07			jFra	9.3200	9.2240	0.0244	0.0242	0.00
12/01/2007	JN02 On 01-February-07			jNote	9.1700	9.0860	0.1666	0.1652	0.00
12/01/2007	JN02 On 03-May-07			jNote	9.0700	8.9750	0.1648	0.1634	0.00
12/01/2007	JN02 On 02-August-07			jNote	8.9200	8.8360	0.1625	0.1611	0.00
12/01/2007	JN05 On 01-February-07			jNote	8.6200	8.5420	0.3456	0.3430	0.00
12/01/2007	JN05 On 03-May-07			jNote	8.5600	8.4690	0.3435	0.3407	0.00
12/01/2007	JN05 On 02-August-07			jNote	8.4800	8.3870	0.3412	0.3383	0.00
12/01/2007	JN10 On 01-February-07			jNote	8.3000	8.1960	0.5554	0.5507	0.00
12/01/2007	JN10 On 03-May-07			jNote	8.2500	8.1410	0.5532	0.5486	0.00
12/01/2007	JN10 On 02-August-07			jNote	8.1900	8.0810	0.5508	0.5463	0.00
12/01/2007	JROD On 31-January-07			jRod	8.4600	8.4610	0.0018	0.0014	0.00
12/01/2007	JROD On 28-February-07			jRod	8.8100	8.8120	0.0026	0.0022	0.00
12/01/2007	JROD On 30-March-07			jRod	9.1400	9.1440	0.0034	0.0030	0.00
12/01/2007	JROD On 30-April-07			jRod	8.9300	8.9290	0.0052	0.0048	0.00
12/01/2007	JROD On 31-May-07			jRod	9.1700	9.1670	0.0063	0.0059	0.00
12/01/2007	OTH1 On 01-February-07			Index Future	246.3700	246.9740	246.3710	246.9740	15.00
12/01/2007	R153 On 01-February-07			Bond Future	8.1300	8.1600	120.5116	120.3955	63.00
12/01/2007	R153 On 03-May-07			Bond Future	8.1600	8.0800	116.2274	116.4601	0.00
12/01/2007	R153 On 02-August-07			Bond Future	8.0000	7.9230	118.9921	119.2182	0.00
12/01/2007	R157 On 01-February-07			Bond Future	7.8600	7.7800	140.1733	140.7403	0.00
12/01/2007	R157 On 03-May-07			Bond Future	7.8200	7.7300	136.3483	136.9844	504.00
12/01/2007	R157 On 02-August-07			Bond Future	7.7200	7.6380	139.6283	140.2449	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
12/01/2007	R186 On 01-February-07			Bond Future	7.4700	7.3760	132.5174	133.6494	2.00
12/01/2007	R186 On 03-May-07			Bond Future	7.4200	7.3220	135.5721	136.7804	0.00
12/01/2007	R186 On 02-August-07			Bond Future	7.3800	7.2760	133.2848	134.5425	0.00
12/01/2007	R194 On 01-February-07			Bond Future	8.8300	8.8280	105.5442	105.5432	0.00
12/01/2007	R194 On 03-May-07			Bond Future	8.6500	8.6030	102.8911	102.9245	0.00
12/01/2007	R194 On 02-August-07			Bond Future	8.4400	8.3390	105.1776	105.2350	0.00
12/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	94	105	94	105	0.00
12/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5900	5920	5900	5920	0.00
12/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	1	1	1	1	0.00
12/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10877	10887	10877	10887	0.00
12/01/2007	R196 On 01-February-07			Bond Future	8.6300	8.6350	106.9234	106.9083	0.00
12/01/2007	R196 On 03-May-07			Bond Future	8.5100	8.5010	104.3036	104.3204	0.00
12/01/2007	R196 On 02-August-07			Bond Future	8.4100	8.3830	106.6203	106.6627	0.00
12/01/2007	R201 On 01-February-07			Bond Future	7.8500	7.7830	106.3185	106.7263	0.00
12/01/2007	R201 On 03-May-07			Bond Future	7.7900	7.7080	108.7655	109.2241	0.00
12/01/2007	R201 On 02-August-07			Bond Future	7.7300	7.6450	106.7590	107.2482	0.00
12/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	1176	1925	1176	1925	0.00
12/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	22440	19111	22440	19111	0.00
12/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	40907	44941	40907	44941	0.00
12/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	134	91	134	91	0.00
12/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	43703	47751	43703	47751	0.00
12/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	92	62	92	62	0.00
12/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	1	2	1	2	0.00
12/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	68559	64484	68559	64484	0.00
12/01/2007	R203 On 01-February-07			Bond Future	7.7500	7.6700	106.8541	107.4264	0.00
12/01/2007	R203 On 03-May-07			Bond Future	7.6900	7.6050	105.1354	105.7599	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
12/01/2007	R203 On 02-August-07			Bond Future	7.6400	7.5490	107.4723	108.1325	0.00
12/01/2007	R204 On 01-February-07			Bond Future	7.6800	7.6150	103.4508	103.9925	0.00
12/01/2007	R204 On 03-May-07			Bond Future	7.6300	7.5540	105.8372	106.4292	0.00
12/01/2007	R204 On 02-August-07			Bond Future	7.5800	7.5030	104.1456	104.7708	0.00
12/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	77058	82198	77058	82198	0.00
12/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	9720	8608	9720	8608	0.00
12/01/2007	R206 On 01-February-07			Bond Future	7.8800	7.8030	98.4672	98.8480	0.00
12/01/2007	R206 On 03-May-07			Bond Future	7.8100	7.7260	100.7380	101.1612	0.00
12/01/2007	R206 On 02-August-07			Bond Future	7.7500	7.6600	99.2025	99.6598	0.00
12/01/2007	R207 On 01-February-07			Bond Future	7.6100	7.5400	97.4706	98.0634	0.00
12/01/2007	R207 On 03-May-07			Bond Future	7.5600	7.4840	99.7144	100.3517	0.00
12/01/2007	R207 On 02-August-07			Bond Future	7.5200	7.4350	98.2889	98.9613	0.00
12/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	88707	94962	88707	94962	0.00
12/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	417	300	417	300	0.00
12/01/2007	TRT1 On 01-February-07			Index Future	246.9900	247.8640	246.9860	247.8640	500.00