



Derivatives Weekly Statistics Report

From 2007/03/05 To 2007/03/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2007	CRD1 On 03-May-07			Index Future	109.7000	109.9280	109.7020	109.9280	10.00
05/03/2007	GOVI On 03-May-07			jGovi	255.8300	256.7555	255.8330	256.7555	144.00
05/03/2007	GOVI On 02-August-07			jGovi	261.3500	262.2875	261.3450	262.2875	69.00
05/03/2007	ILBI On 03-May-07			Index Future	273.9200	273.7220	273.9190	273.7220	0.00
05/03/2007	ILBI On 02-August-07			Index Future	280.2100	280.0030	280.2140	280.0030	0.00
05/03/2007	J153 On 31-August-10			jSwap	8.7600	8.6920	0.0373	0.0353	0.00
05/03/2007	J157 On 15-September-15			jSwap	8.4200	8.3690	0.0532	0.0568	0.00
05/03/2007	J186 On 21-December-26			jSwap	7.9200	7.8670	0.0421	0.0367	0.00
05/03/2007	J194 On 08-March-07			jSwap	8.9300	8.8554	0.0134	0.0127	0.00
05/03/2007	J201 On 22-December-14			jSwap	8.4600	8.3970	0.0555	0.0520	0.00
05/03/2007	J203 On 15-September-17			jSwap	8.3400	8.2770	0.0613	0.0572	0.00
05/03/2007	J204 On 21-December-18			jSwap	8.2700	8.2030	0.0584	0.0535	0.00
05/03/2007	J207 On 15-January-20			jSwap	8.2100	8.1430	0.0168	0.0113	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
05/03/2007	JBAR On 21-December-05			jBar	9.0800	0.0000	0.0000	0.0000	0.00
05/03/2007	JFRA On 07-February-08			jFra	9.0600	8.9680	0.0221	0.0219	0.00
05/03/2007	JFRA On 03-May-07			jFra	9.2100	9.1960	0.0224	0.0224	0.00
05/03/2007	JFRA On 02-August-07			jFra	9.2000	9.1630	0.0224	0.0223	0.00
05/03/2007	JFRA On 01-November-07			jFra	9.1300	9.0660	0.0239	0.0238	0.00
05/03/2007	JN02 On 03-May-07			jNote	8.9100	8.8250	0.1623	0.1609	0.00
05/03/2007	JN02 On 02-August-07			jNote	8.8000	8.7090	0.1605	0.1590	0.00
05/03/2007	JN05 On 03-May-07			jNote	8.4800	8.3950	0.3413	0.3386	0.00
05/03/2007	JN05 On 02-August-07			jNote	8.4100	8.3270	0.3394	0.3366	0.00
05/03/2007	JN10 On 03-May-07			jNote	8.2100	8.1560	0.5527	0.5503	0.00
05/03/2007	JN10 On 02-August-07			jNote	8.1700	8.1040	0.5508	0.5483	0.00
05/03/2007	JROD On 30-March-07			jRod	8.7100	8.7150	0.0020	0.0025	0.00
05/03/2007	JROD On 30-April-07			jRod	8.8400	8.8540	0.0022	0.0027	0.00
05/03/2007	JROD On 31-May-07			jRod	9.0400	9.0510	0.0028	0.0032	0.00
05/03/2007	OTH1 On 03-May-07			Index Future	252.1000	252.9860	252.0990	252.9860	15.00
05/03/2007	R153 On 03-May-07			Bond Future	8.1000	8.0200	116.4135	116.6468	366.00
05/03/2007	R153 On 02-August-07			Bond Future	8.0200	7.9400	118.9516	119.1689	0.00
05/03/2007	R157 On 03-May-07			Bond Future	7.7400	7.6750	136.9473	137.3933	485.00
05/03/2007	R157 On 02-August-07			Bond Future	7.7000	7.6350	139.8310	140.2667	3.00
05/03/2007	R186 On 03-May-07			Bond Future	7.5000	7.4300	134.5048	135.4080	0.00
05/03/2007	R186 On 02-August-07			Bond Future	7.4600	7.3850	132.2440	133.1588	0.00
05/03/2007	R194 On 05-March-07			Bond Future	8.9300	8.7630	101.1251	102.8001	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
05/03/2007	R194 On 05-March-07			Bond Future	8.9300	8.5490	101.1251	105.1203	0.00
05/03/2007	R196 On 03-May-07			Bond Future	8.3900	8.2630	104.5152	104.7206	0.00
05/03/2007	R196 On 02-August-07			Bond Future	8.2300	8.0960	106.8840	107.0838	0.00
05/03/2007	R201 On 03-May-07			Bond Future	7.7600	7.6970	108.8946	109.2890	0.00
05/03/2007	R201 On 02-August-07			Bond Future	7.7000	7.6300	106.9371	107.3348	0.00
05/03/2007	R203 On 03-May-07			Bond Future	7.6200	7.5560	105.6651	106.1178	0.00
05/03/2007	R203 On 02-August-07			Bond Future	7.5600	7.4960	108.0604	108.5152	0.00
05/03/2007	R204 On 03-May-07			Bond Future	7.6100	7.5450	106.0237	106.4997	0.00
05/03/2007	R204 On 02-August-07			Bond Future	7.5500	7.4910	104.3766	104.8638	0.00
05/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	75887	80202	75887	80202	0.00
05/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6239	5681	6239	5681	0.00
05/03/2007	R206 On 03-May-07			Bond Future	7.7600	7.6900	100.9977	101.3454	0.00
05/03/2007	R206 On 02-August-07			Bond Future	7.6900	7.6190	99.5153	99.8644	0.00
05/03/2007	R207 On 03-May-07			Bond Future	7.5300	7.4770	99.9607	100.4077	0.00
05/03/2007	R207 On 02-August-07			Bond Future	7.4800	7.4260	98.5809	99.0329	0.00
05/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	90780	95246	90780	95246	0.00
05/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	28	23	28	23	0.00
05/03/2007	R209 On 03-May-07			Bond Future	7.2100	7.1550	89.0994	89.6503	0.00
05/03/2007	R209 On 02-August-07			Bond Future	7.1700	7.1200	91.0656	91.6191	0.00
05/03/2007	TRT1 On 03-May-07			Index Future	252.8000	253.7060	252.7980	253.7060	500.00
06/03/2007	CRD1 On 03-May-07			Index Future	109.9100	109.7020	109.9100	109.7020	10.00
06/03/2007	GOVI On 03-May-07			jGovi	256.3100	255.8330	256.3140	255.8330	144.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2007	GOVI On 02-August-07			jGovi	262.0600	261.3450	262.0590	261.3450	69.00
06/03/2007	ILBI On 03-May-07			Index Future	273.9100	273.9190	273.9090	273.9190	0.00
06/03/2007	ILBI On 02-August-07			Index Future	280.1800	280.2140	280.1820	280.2140	0.00
06/03/2007	J153 On 31-August-10			jSwap	8.6900	8.7630	0.0352	0.0373	0.00
06/03/2007	J157 On 15-September-15			jSwap	8.3600	8.4230	0.0573	0.0532	0.00
06/03/2007	J186 On 21-December-26			jSwap	7.8600	7.9230	0.0359	0.0421	0.00
06/03/2007	J194 On 08-March-07			jSwap	8.9600	8.9296	0.0137	0.0134	0.00
06/03/2007	J201 On 22-December-14			jSwap	8.4000	8.4590	0.0521	0.0555	0.00
06/03/2007	J203 On 15-September-17			jSwap	8.2700	8.3350	0.0569	0.0613	0.00
06/03/2007	J204 On 21-December-18			jSwap	8.2100	8.2700	0.0538	0.0584	0.00
06/03/2007	J207 On 15-January-20			jSwap	8.1500	8.2130	0.0118	0.0168	0.00
06/03/2007	JBAR On 21-December-05			jBar	9.0800	9.0830	0.0000	0.0000	0.00
06/03/2007	JFRA On 07-February-08			jFra	8.9500	9.0560	0.0218	0.0221	0.00
06/03/2007	JFRA On 03-May-07			jFra	9.1700	9.2060	0.0224	0.0224	0.00
06/03/2007	JFRA On 02-August-07			jFra	9.1600	9.2000	0.0223	0.0224	0.00
06/03/2007	JFRA On 01-November-07			jFra	9.0900	9.1340	0.0238	0.0239	0.00
06/03/2007	JN02 On 03-May-07			jNote	8.8400	8.9060	0.1611	0.1623	0.00
06/03/2007	JN02 On 02-August-07			jNote	8.7200	8.7970	0.1591	0.1605	0.00
06/03/2007	JN05 On 03-May-07			jNote	8.4000	8.4790	0.3389	0.3413	0.00
06/03/2007	JN05 On 02-August-07			jNote	8.3400	8.4140	0.3369	0.3394	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
06/03/2007	JN10 On 03-May-07			jNote	8.1500	8.2140	0.5499	0.5527	0.00
06/03/2007	JN10 On 02-August-07			jNote	8.1000	8.1660	0.5480	0.5508	0.00
06/03/2007	JROD On 30-March-07			jRod	8.7000	8.7060	0.0020	0.0020	0.00
06/03/2007	JROD On 30-April-07			jRod	8.8300	8.8380	0.0022	0.0022	0.00
06/03/2007	JROD On 31-May-07			jRod	9.0400	9.0420	0.0028	0.0028	0.00
06/03/2007	OTH1 On 03-May-07			Index Future	252.7400	252.0990	252.7390	252.0990	15.00
06/03/2007	R153 On 03-May-07			Bond Future	8.0400	8.0950	116.5845	116.4135	366.00
06/03/2007	R153 On 02-August-07			Bond Future	7.9600	8.0150	119.1109	118.9516	0.00
06/03/2007	R157 On 03-May-07			Bond Future	7.6800	7.7350	137.3933	136.9473	484.00
06/03/2007	R157 On 02-August-07			Bond Future	7.6400	7.6950	140.2667	139.8310	3.00
06/03/2007	R186 On 03-May-07			Bond Future	7.4500	7.5020	135.1436	134.5048	0.00
06/03/2007	R186 On 02-August-07			Bond Future	7.4100	7.4580	132.8947	132.2440	0.00
06/03/2007	R196 On 03-May-07			Bond Future	8.4000	8.3850	104.4850	104.5152	0.00
06/03/2007	R196 On 02-August-07			Bond Future	8.2500	8.2320	106.8561	106.8840	0.00
06/03/2007	R201 On 03-May-07			Bond Future	7.7000	7.7640	109.2536	108.8946	0.00
06/03/2007	R201 On 02-August-07			Bond Future	7.6400	7.6990	107.3059	106.9371	0.00
06/03/2007	R203 On 03-May-07			Bond Future	7.5700	7.6180	106.0373	105.6651	0.00
06/03/2007	R203 On 02-August-07			Bond Future	7.5100	7.5590	108.4428	108.0604	0.00
06/03/2007	R204 On 03-May-07			Bond Future	7.5600	7.6060	106.3745	106.0237	0.00
06/03/2007	R204 On 02-August-07			Bond Future	7.5100	7.5540	104.7398	104.3766	0.00
06/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	78916	75887	78916	75887	0.00
06/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5636	6239	5636	6239	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
06/03/2007	R206 On 03-May-07			Bond Future	7.7000	7.7580	101.2840	100.9977	0.00
06/03/2007	R206 On 02-August-07			Bond Future	7.6300	7.6890	99.8144	99.5153	0.00
06/03/2007	R207 On 03-May-07			Bond Future	7.4800	7.5330	100.3997	99.9607	0.00
06/03/2007	R207 On 02-August-07			Bond Future	7.4300	7.4830	99.0329	98.5809	0.00
06/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	95159	90780	95159	90780	0.00
06/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	16	28	16	28	0.00
06/03/2007	R209 On 03-May-07			Bond Future	7.1500	7.2050	89.7611	89.0994	0.00
06/03/2007	R209 On 02-August-07			Bond Future	7.1100	7.1700	91.7304	91.0656	0.00
06/03/2007	TRT1 On 03-May-07			Index Future	253.4900	252.7980	253.4850	252.7980	500.00
07/03/2007	CRD1 On 03-May-07			Index Future	110.0000	109.9100	110.0000	109.9100	10.00
07/03/2007	GOVI On 03-May-07			jGovi	256.8700	256.3140	256.8685	256.3140	144.00
07/03/2007	GOVI On 02-August-07			jGovi	262.4100	262.0590	262.4060	262.0590	69.00
07/03/2007	ILBI On 03-May-07			Index Future	273.9200	273.9090	273.9200	273.9090	0.00
07/03/2007	ILBI On 02-August-07			Index Future	280.1900	280.1820	280.1920	280.1820	0.00
07/03/2007	J153 On 31-August-10			jSwap	8.6600	8.6890	0.0343	0.0352	0.00
07/03/2007	J157 On 15-September-15			jSwap	8.3300	8.3620	0.0598	0.0573	0.00
07/03/2007	J186 On 21-December-26			jSwap	7.8100	7.8590	0.0313	0.0359	0.00
07/03/2007	J194 On 08-March-07			jSwap	8.9300	8.9604	0.0134	0.0137	0.00
07/03/2007	J201 On 22-December-14			jSwap	8.3600	8.3970	0.0497	0.0521	0.00
07/03/2007	J203 On 15-September-17			jSwap	8.2400	8.2720	0.0544	0.0569	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
07/03/2007	J204 On 21-December-18			jSwap	8.1600	8.2060	0.0506	0.0538	0.00
07/03/2007	J207 On 15-January-20			jSwap	8.1000	8.1490	0.0081	0.0118	0.00
07/03/2007	JBAR On 21-December-05			jBar	9.0800	9.0830	0.0000	0.0000	0.00
07/03/2007	JFRA On 07-February-08			jFra	8.9300	8.9530	0.0218	0.0218	0.00
07/03/2007	JFRA On 03-May-07			jFra	9.1800	9.1740	0.0224	0.0224	0.00
07/03/2007	JFRA On 02-August-07			jFra	9.1400	9.1600	0.0223	0.0223	0.00
07/03/2007	JFRA On 01-November-07			jFra	9.0700	9.0900	0.0238	0.0238	0.00
07/03/2007	JN02 On 03-May-07			jNote	8.8200	8.8360	0.1608	0.1611	0.00
07/03/2007	JN02 On 02-August-07			jNote	8.6900	8.7170	0.1587	0.1591	0.00
07/03/2007	JN05 On 03-May-07			jNote	8.3600	8.4040	0.3373	0.3389	0.00
07/03/2007	JN05 On 02-August-07			jNote	8.2900	8.3370	0.3353	0.3369	0.00
07/03/2007	JN10 On 03-May-07			jNote	8.1100	8.1490	0.5483	0.5499	0.00
07/03/2007	JN10 On 02-August-07			jNote	8.0600	8.0990	0.5463	0.5480	0.00
07/03/2007	JROD On 30-March-07			jRod	8.7000	8.7030	0.0020	0.0020	0.00
07/03/2007	JROD On 30-April-07			jRod	8.8300	8.8320	0.0022	0.0022	0.00
07/03/2007	JROD On 31-May-07			jRod	9.0300	9.0350	0.0028	0.0028	0.00
07/03/2007	OTH1 On 03-May-07			Index Future	253.1200	252.7390	253.1180	252.7390	15.00
07/03/2007	R153 On 03-May-07			Bond Future	8.0100	8.0400	116.6779	116.5845	366.00
07/03/2007	R153 On 02-August-07			Bond Future	7.9300	7.9600	119.1979	119.1109	0.00
07/03/2007	R157 On 03-May-07			Bond Future	7.6500	7.6750	137.6170	137.3933	484.00
07/03/2007	R157 On 02-August-07			Bond Future	7.6100	7.6350	140.4853	140.2667	3.00

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07/03/2007	R186 On 03-May-07			Bond Future	7.4200	7.4510	135.5721	135.1436	0.00
07/03/2007	R186 On 02-August-07			Bond Future	7.3700	7.4060	133.3353	132.8947	0.00
07/03/2007	R196 On 03-May-07			Bond Future	8.3600	8.4030	104.5640	104.4850	0.00
07/03/2007	R196 On 02-August-07			Bond Future	8.2000	8.2510	106.9324	106.8561	0.00
07/03/2007	R201 On 03-May-07			Bond Future	7.6700	7.7030	109.4544	109.2536	0.00
07/03/2007	R201 On 02-August-07			Bond Future	7.6000	7.6350	107.5083	107.3059	0.00
07/03/2007	R203 On 03-May-07			Bond Future	7.5400	7.5670	106.2131	106.0373	0.00
07/03/2007	R203 On 02-August-07			Bond Future	7.4800	7.5060	108.6166	108.4428	0.00
07/03/2007	R204 On 03-May-07			Bond Future	7.5300	7.5610	106.6015	106.3745	0.00
07/03/2007	R204 On 02-August-07			Bond Future	7.4800	7.5070	104.9725	104.7398	0.00
07/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80862	78916	80862	78916	0.00
07/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5255	5636	5255	5636	0.00
07/03/2007	R206 On 03-May-07			Bond Future	7.6700	7.7020	101.4634	101.2840	0.00
07/03/2007	R206 On 02-August-07			Bond Future	7.5900	7.6290	99.9894	99.8144	0.00
07/03/2007	R207 On 03-May-07			Bond Future	7.4500	7.4780	100.5921	100.3997	0.00
07/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.4260	99.2240	99.0329	0.00
07/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	97079	95159	97079	95159	0.00
07/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	12	16	12	16	0.00
07/03/2007	R209 On 03-May-07			Bond Future	7.1000	7.1450	90.3185	89.7611	0.00
07/03/2007	R209 On 02-August-07			Bond Future	7.0600	7.1100	92.2905	91.7304	0.00
07/03/2007	TRT1 On 03-May-07			Index Future	253.8200	253.4850	253.8190	253.4850	500.00
08/03/2007	CRD1 On 03-May-07			Index Future	110.1800	110.0000	110.1830	110.0000	10.00

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08/03/2007	GOVI On 03-May-07			jGovi	257.4100	256.8685	257.4140	256.8685	144.00
08/03/2007	GOVI On 02-August-07			jGovi	262.9600	262.4060	262.9630	262.4060	69.00
08/03/2007	ILBI On 03-May-07			Index Future	273.9100	273.9200	273.9110	273.9200	0.00
08/03/2007	ILBI On 02-August-07			Index Future	280.1700	280.1920	280.1740	280.1920	0.00
08/03/2007	J153 On 31-August-10			jSwap	8.6200	8.6570	0.0332	0.0343	0.00
08/03/2007	J157 On 15-September-15			jSwap	8.2900	8.3250	0.0622	0.0598	0.00
08/03/2007	J186 On 21-December-26			jSwap	7.8000	7.8120	0.0301	0.0313	0.00
08/03/2007	J194 On 08-March-07			jSwap	8.9200	8.9298	0.0133	0.0134	0.00
08/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3560	0.0476	0.0497	0.00
08/03/2007	J203 On 15-September-17			jSwap	8.2000	8.2370	0.0520	0.0544	0.00
08/03/2007	J204 On 21-December-18			jSwap	8.1400	8.1630	0.0488	0.0506	0.00
08/03/2007	J207 On 15-January-20			jSwap	8.0800	8.1020	0.0066	0.0081	0.00
08/03/2007	JBAR On 21-December-05			jBar	9.0900	9.0830	0.0000	0.0000	0.00
08/03/2007	JFRA On 07-February-08			jFra	8.9200	8.9290	0.0218	0.0218	0.00
08/03/2007	JFRA On 03-May-07			jFra	9.1600	9.1770	0.0223	0.0224	0.00
08/03/2007	JFRA On 02-August-07			jFra	9.1200	9.1360	0.0222	0.0223	0.00
08/03/2007	JFRA On 01-November-07			jFra	9.0500	9.0650	0.0237	0.0238	0.00
08/03/2007	JN02 On 03-May-07			jNote	8.7900	8.8150	0.1603	0.1608	0.00
08/03/2007	JN02 On 02-August-07			jNote	8.6600	8.6910	0.1582	0.1587	0.00
08/03/2007	JN05 On 03-May-07			jNote	8.3100	8.3580	0.3358	0.3373	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
08/03/2007	JN05 On 02-August-07			jNote	8.2400	8.2890	0.3337	0.3353	0.00
08/03/2007	JN10 On 03-May-07			jNote	8.0700	8.1120	0.5467	0.5483	0.00
08/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0600	0.5448	0.5463	0.00
08/03/2007	JROD On 30-March-07			jRod	8.7000	8.7000	0.0020	0.0020	0.00
08/03/2007	JROD On 30-April-07			jRod	8.8300	8.8280	0.0022	0.0022	0.00
08/03/2007	JROD On 31-May-07			jRod	9.0300	9.0280	0.0027	0.0028	0.00
08/03/2007	OTH1 On 03-May-07			Index Future	253.6600	253.1180	253.6580	253.1180	15.00
08/03/2007	R153 On 03-May-07			Bond Future	7.9600	8.0100	116.8339	116.6779	366.00
08/03/2007	R153 On 02-August-07			Bond Future	7.8800	7.9300	119.3431	119.1979	0.00
08/03/2007	R157 On 03-May-07			Bond Future	7.6100	7.6450	137.9161	137.6170	484.00
08/03/2007	R157 On 02-August-07			Bond Future	7.5700	7.6050	140.7775	140.4853	3.00
08/03/2007	R186 On 03-May-07			Bond Future	7.3800	7.4170	136.0789	135.5721	0.00
08/03/2007	R186 On 02-August-07			Bond Future	7.3300	7.3710	133.8543	133.3353	0.00
08/03/2007	R196 On 03-May-07			Bond Future	8.3200	8.3560	104.6263	104.5640	0.00
08/03/2007	R196 On 02-August-07			Bond Future	8.1600	8.1990	106.9956	106.9324	0.00
08/03/2007	R201 On 03-May-07			Bond Future	7.6300	7.6690	109.6972	109.4544	0.00
08/03/2007	R201 On 02-August-07			Bond Future	7.5600	7.6000	107.7518	107.5083	0.00
08/03/2007	R203 On 03-May-07			Bond Future	7.5000	7.5430	106.5068	106.2131	0.00
08/03/2007	R203 On 02-August-07			Bond Future	7.4400	7.4820	108.9216	108.6166	0.00
08/03/2007	R204 On 03-May-07			Bond Future	7.5000	7.5320	106.8762	106.6015	0.00
08/03/2007	R204 On 02-August-07			Bond Future	7.4400	7.4770	105.2527	104.9725	0.00
08/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	83241	80862	83241	80862	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
08/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4832	5255	4832	5255	0.00
08/03/2007	R206 On 03-May-07			Bond Future	7.6200	7.6670	101.6946	101.4634	0.00
08/03/2007	R206 On 02-August-07			Bond Future	7.5500	7.5940	100.2300	99.9894	0.00
08/03/2007	R207 On 03-May-07			Bond Future	7.4200	7.4540	100.8817	100.5921	0.00
08/03/2007	R207 On 02-August-07			Bond Future	7.3700	7.4020	99.5197	99.2240	0.00
08/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	99970	97079	99970	97079	0.00
08/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	8	12	8	12	0.00
08/03/2007	R209 On 03-May-07			Bond Future	7.0700	7.0950	90.6557	90.3185	0.00
08/03/2007	R209 On 02-August-07			Bond Future	7.0300	7.0600	92.6292	92.2905	0.00
08/03/2007	TRT1 On 03-May-07			Index Future	254.3600	253.8190	254.3560	253.8190	500.00
09/03/2007	CRD1 On 03-May-07			Index Future	110.1400	110.1830	110.1420	110.1830	10.00
09/03/2007	GOVI On 03-May-07			jGovi	257.3100	257.4140	257.3070	257.4140	144.00
09/03/2007	GOVI On 02-August-07			jGovi	262.8500	262.9630	262.8545	262.9630	69.00
09/03/2007	ILBI On 03-May-07			Index Future	274.0200	273.9110	274.0170	273.9110	0.00
09/03/2007	ILBI On 02-August-07			Index Future	280.3000	280.1740	280.3000	280.1740	0.00
09/03/2007	J153 On 31-August-10			jSwap	8.6300	8.6210	0.0335	0.0332	0.00
09/03/2007	J157 On 15-September-15			jSwap	8.3000	8.2890	0.0618	0.0622	0.00
09/03/2007	J186 On 21-December-26			jSwap	7.8000	7.7990	0.0305	0.0301	0.00
09/03/2007	J201 On 22-December-14			jSwap	8.3300	8.3180	0.0482	0.0476	0.00
09/03/2007	J203 On 15-September-17			jSwap	8.2100	8.2030	0.0527	0.0520	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
09/03/2007	J204 On 21-December-18			jSwap	8.1500	8.1380	0.0498	0.0488	0.00
09/03/2007	J207 On 15-January-20			jSwap	8.1000	8.0830	0.0077	0.0066	0.00
09/03/2007	JBAR On 21-December-05			jBar	9.0900	9.0880	0.0000	0.0000	0.00
09/03/2007	JFRA On 07-February-08			jFra	8.9200	8.9240	0.0217	0.0218	0.00
09/03/2007	JFRA On 03-May-07			jFra	9.1800	9.1610	0.0224	0.0223	0.00
09/03/2007	JFRA On 02-August-07			jFra	9.1300	9.1230	0.0223	0.0222	0.00
09/03/2007	JFRA On 01-November-07			jFra	9.0600	9.0480	0.0237	0.0237	0.00
09/03/2007	JN02 On 03-May-07			jNote	8.8000	8.7890	0.1604	0.1603	0.00
09/03/2007	JN02 On 02-August-07			jNote	8.6700	8.6610	0.1583	0.1582	0.00
09/03/2007	JN05 On 03-May-07			jNote	8.3400	8.3130	0.3366	0.3358	0.00
09/03/2007	JN05 On 02-August-07			jNote	8.2600	8.2430	0.3344	0.3337	0.00
09/03/2007	JN10 On 03-May-07			jNote	8.0800	8.0730	0.5471	0.5467	0.00
09/03/2007	JN10 On 02-August-07			jNote	8.0300	8.0220	0.5451	0.5448	0.00
09/03/2007	JROD On 30-March-07			jRod	8.6900	8.6980	0.0024	0.0020	0.00
09/03/2007	JROD On 30-April-07			jRod	8.8100	8.8250	0.0026	0.0022	0.00
09/03/2007	JROD On 31-May-07			jRod	9.0100	9.0250	0.0031	0.0027	0.00
09/03/2007	OTH1 On 03-May-07			Index Future	253.5900	253.6580	253.5880	253.6580	15.00
09/03/2007	R153 On 03-May-07			Bond Future	7.9700	7.9600	116.8182	116.8339	366.00
09/03/2007	R153 On 02-August-07			Bond Future	7.9200	7.8800	119.2269	119.3431	0.00
09/03/2007	R157 On 03-May-07			Bond Future	7.6200	7.6050	137.8413	137.9161	484.00
09/03/2007	R157 On 02-August-07			Bond Future	7.5800	7.5650	140.7043	140.7775	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2007	R186 On 03-May-07			Bond Future	7.3800	7.3770	136.0789	136.0789	0.00
09/03/2007	R186 On 02-August-07			Bond Future	7.3300	7.3300	133.8543	133.8543	0.00
09/03/2007	R196 On 03-May-07			Bond Future	8.3000	8.3190	104.6617	104.6263	0.00
09/03/2007	R196 On 02-August-07			Bond Future	8.1300	8.1560	107.0338	106.9956	0.00
09/03/2007	R201 On 03-May-07			Bond Future	7.6300	7.6280	109.6616	109.6972	0.00
09/03/2007	R201 On 02-August-07			Bond Future	7.5600	7.5580	107.7228	107.7518	0.00
09/03/2007	R203 On 03-May-07			Bond Future	7.5100	7.5030	106.4260	106.5068	0.00
09/03/2007	R203 On 02-August-07			Bond Future	7.4500	7.4400	108.8416	108.9216	0.00
09/03/2007	R204 On 03-May-07			Bond Future	7.5100	7.4970	106.7583	106.8762	0.00
09/03/2007	R204 On 02-August-07			Bond Future	7.4600	7.4410	105.1280	105.2527	0.00
09/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	82102	83241	82102	83241	0.00
09/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4940	4832	4940	4832	0.00
09/03/2007	R206 On 03-May-07			Bond Future	7.6300	7.6220	101.6432	101.6946	0.00
09/03/2007	R206 On 02-August-07			Bond Future	7.5600	7.5460	100.1748	100.2300	0.00
09/03/2007	R207 On 03-May-07			Bond Future	7.4300	7.4180	100.7931	100.8817	0.00
09/03/2007	R207 On 02-August-07			Bond Future	7.3800	7.3650	99.4317	99.5197	0.00
09/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	99084	99970	99084	99970	0.00
09/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	8	8	8	8	0.00
09/03/2007	R209 On 03-May-07			Bond Future	7.0600	7.0650	90.7121	90.6557	0.00
09/03/2007	R209 On 02-August-07			Bond Future	7.0200	7.0300	92.7426	92.6292	0.00
09/03/2007	TRT1 On 03-May-07			Index Future	254.2500	254.3560	254.2510	254.3560	500.00