



Derivatives Weekly Statistics Report

From 2007/06/04 To 2007/06/08

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	ALBI On 07-February-08			Index Future	268.6200	268.7630	268.6180	268.7630	0.00
04/06/2007	ALBI On 02-August-07			Index Future	255.6500	255.8270	255.6540	255.8270	0.00
04/06/2007	ALBI On 01-November-07			Index Future	261.7900	261.9390	261.7850	261.9390	0.00
04/06/2007	CRD1 On 02-August-07			Index Future	109.3500	109.3620	109.3450	109.3620	10.00
04/06/2007	GOVI On 07-February-08			jGovi	268.7000	268.3040	268.7040	268.3040	30.00
04/06/2007	GOVI On 02-August-07			jGovi	256.4300	256.4610	256.4310	256.4610	264.00
04/06/2007	GOVI On 01-November-07			jGovi	262.2200	262.1770	262.2170	262.1770	118.00
04/06/2007	ILBI On 02-August-07			Index Future	242.6000	252.2390	242.6000	252.2390	0.00
04/06/2007	J153 On 31-August-10			jSwap	9.4600	9.3820	0.0587	0.0563	0.00
04/06/2007	J157 On 15-September-15			jSwap	8.9500	8.8720	0.0176	0.0225	0.00
04/06/2007	J186 On 21-December-26			jSwap	8.3700	8.3090	0.0855	0.0800	0.00
04/06/2007	J201 On 22-December-14			jSwap	9.0300	8.9440	0.0888	0.0839	0.00
04/06/2007	J203 On 15-September-17			jSwap	8.8000	8.7300	0.0888	0.0842	0.00
04/06/2007	J204 On 21-December-18			jSwap	8.7500	8.6760	0.0945	0.0891	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
04/06/2007	J207 On 15-January-20			jSwap	8.6900	8.6130	0.0543	0.0484	0.00
04/06/2007	JBAR On 21-December-05			jBar	9.4200	9.4210	0.0000	0.0000	0.00
04/06/2007	JFRA On 07-February-08			jFra	9.6900	9.6490	0.0236	0.0235	0.00
04/06/2007	JFRA On 02-August-07			jFra	9.6000	9.5690	0.0234	0.0233	0.00
04/06/2007	JFRA On 23-August-07			jFra	9.6100	9.6400	0.0181	0.0182	0.00
04/06/2007	JFRA On 01-November-07			jFra	9.7200	9.6990	0.0254	0.0254	0.00
04/06/2007	JN02 On 07-February-08			jNote	9.4200	9.3280	0.1693	0.1678	0.00
04/06/2007	JN02 On 02-August-07			jNote	9.5500	9.4900	0.1730	0.1720	0.00
04/06/2007	JN02 On 01-November-07			jNote	9.5000	9.4260	0.1721	0.1709	0.00
04/06/2007	JN05 On 07-February-08			jNote	9.0200	8.9080	0.3583	0.3549	0.00
04/06/2007	JN05 On 02-August-07			jNote	9.1500	9.0490	0.3625	0.3592	0.00
04/06/2007	JN05 On 01-November-07			jNote	9.0900	8.9870	0.3607	0.3573	0.00
04/06/2007	JN10 On 07-February-08			jNote	8.5800	8.4940	0.5653	0.5621	0.00
04/06/2007	JN10 On 02-August-07			jNote	8.6900	8.6100	0.5702	0.5673	0.00
04/06/2007	JN10 On 01-November-07			jNote	8.6300	8.5560	0.5682	0.5651	0.00
04/06/2007	JROD On 29-June-07			jRod	8.7300	8.7480	0.0020	0.0025	0.00
04/06/2007	JROD On 31-July-07			jRod	9.0000	9.0310	0.0027	0.0032	0.00
04/06/2007	JROD On 31-August-07			jRod	9.3700	9.3970	0.0036	0.0041	0.00
04/06/2007	JROD On 28-September-07			jRod	9.1900	9.1970	0.0060	0.0065	0.00
04/06/2007	JROD On 31-October-07			jRod	9.3800	9.3790	0.0070	0.0074	0.00
04/06/2007	JROD On 30-November-07			jRod	9.5700	9.5450	0.0078	0.0081	0.00
04/06/2007	JROD On 31-December-07			jRod	9.3800	9.3560	0.0103	0.0106	0.00
04/06/2007	OTH1 On 02-August-07			Index Future	251.6700	251.6990	251.6690	251.6990	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	R153 On 07-February-08			Bond Future	8.4100	8.3450	116.2464	116.3902	0.00
04/06/2007	R153 On 02-August-07			Bond Future	8.5600	8.5000	117.3888	117.5595	77.00
04/06/2007	R153 On 01-November-07			Bond Future	8.5000	8.4400	113.4337	113.5917	0.00
04/06/2007	R157 On 07-February-08			Bond Future	7.9400	7.9300	136.7845	136.8518	477.00
04/06/2007	R157 On 02-August-07			Bond Future	8.0400	8.0300	137.3616	137.4323	5.00
04/06/2007	R157 On 01-November-07			Bond Future	7.9900	7.9800	133.6009	133.6700	3.00
04/06/2007	R186 On 07-February-08			Bond Future	7.6600	7.6530	129.6500	129.6739	0.00
04/06/2007	R186 On 02-August-07			Bond Future	7.7700	7.7480	128.4993	128.7025	5.00
04/06/2007	R186 On 01-November-07			Bond Future	7.7200	7.7000	131.5510	131.7302	0.00
04/06/2007	R196 On 07-February-08			Bond Future	8.7400	8.6500	105.7773	105.8702	0.00
04/06/2007	R196 On 02-August-07			Bond Future	8.9800	8.9040	105.8017	105.9044	0.00
04/06/2007	R196 On 01-November-07			Bond Future	8.8700	8.7860	103.2032	103.3030	0.00
04/06/2007	R201 On 07-February-08			Bond Future	7.9400	7.9300	105.4691	105.5226	0.00
04/06/2007	R201 On 02-August-07			Bond Future	8.1000	8.0900	104.6626	104.7186	0.00
04/06/2007	R201 On 01-November-07			Bond Future	8.0400	8.0300	107.0772	107.1319	0.00
04/06/2007	R203 On 07-February-08			Bond Future	7.8100	7.8210	106.3194	106.2448	0.00
04/06/2007	R203 On 02-August-07			Bond Future	7.9500	7.9390	105.3293	105.3710	0.00
04/06/2007	R203 On 01-November-07			Bond Future	7.8900	7.8800	103.5972	103.6659	0.00
04/06/2007	R204 On 07-February-08			Bond Future	7.8200	7.8290	102.4435	102.3779	0.00
04/06/2007	R204 On 02-August-07			Bond Future	7.9500	7.9380	101.3823	101.4713	0.00
04/06/2007	R204 On 01-November-07			Bond Future	7.9000	7.8840	103.7331	103.8508	0.00
04/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	44144	45171	44144	45171	0.00
04/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4439	4576	4439	4576	0.00
04/06/2007	R206 On 07-February-08			Bond Future	7.9100	7.9100	98.6580	98.6580	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
04/06/2007	R206 On 02-August-07			Bond Future	8.0900	8.0660	97.5447	97.6613	0.00
04/06/2007	R206 On 01-November-07			Bond Future	8.0100	7.9900	99.8451	99.9493	0.00
04/06/2007	R207 On 07-February-08			Bond Future	7.7900	7.7840	96.4038	96.4486	0.00
04/06/2007	R207 On 02-August-07			Bond Future	7.9100	7.8900	95.2810	95.4322	0.00
04/06/2007	R207 On 01-November-07			Bond Future	7.8600	7.8380	97.5008	97.6662	0.00
04/06/2007	R209 On 07-February-08			Bond Future	7.3800	7.3700	88.9762	89.0816	0.00
04/06/2007	R209 On 02-August-07			Bond Future	7.4800	7.4650	87.8050	87.9089	314.00
04/06/2007	R209 On 01-November-07			Bond Future	7.4400	7.4250	86.6894	86.7938	0.00
04/06/2007	TRT1 On 02-August-07			Index Future	253.3500	253.3760	253.3460	253.3760	500.00
05/06/2007	ALBI On 07-February-08			Index Future	268.8700	268.6180	268.8690	268.6180	0.00
05/06/2007	ALBI On 02-August-07			Index Future	255.9300	255.6540	255.9320	255.6540	0.00
05/06/2007	ALBI On 01-November-07			Index Future	255.9300	261.7850	255.9320	261.7850	0.00
05/06/2007	CRD1 On 02-August-07			Index Future	109.4500	109.3450	109.4460	109.3450	10.00
05/06/2007	GOVI On 07-February-08			jGovi	269.0100	268.7040	269.0070	268.7040	30.00
05/06/2007	GOVI On 02-August-07			jGovi	256.7200	256.4310	256.7210	256.4310	183.00
05/06/2007	GOVI On 01-November-07			jGovi	262.5100	262.2170	262.5140	262.2170	118.00
05/06/2007	ILBI On 02-August-07			Index Future	252.2400	242.6000	252.2390	242.6000	0.00
05/06/2007	J153 On 31-August-10			jSwap	9.4100	9.4610	0.0571	0.0587	0.00
05/06/2007	J157 On 15-September-15			jSwap	8.9100	8.9530	0.0203	0.0176	0.00
05/06/2007	J186 On 21-December-26			jSwap	8.3300	8.3690	0.0816	0.0855	0.00
05/06/2007	J201 On 22-December-14			jSwap	8.9800	9.0320	0.0862	0.0888	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
05/06/2007	J203 On 15-September-17			jSwap	8.7600	8.8020	0.0863	0.0888	0.00
05/06/2007	J204 On 21-December-18			jSwap	8.7000	8.7510	0.0911	0.0945	0.00
05/06/2007	J207 On 15-January-20			jSwap	8.6400	8.6900	0.0504	0.0543	0.00
05/06/2007	JBAR On 21-December-05			jBar	9.4200	9.4210	0.0000	0.0000	0.00
05/06/2007	JFRA On 07-February-08			jFra	9.6600	9.6890	0.0235	0.0236	0.00
05/06/2007	JFRA On 02-August-07			jFra	9.5800	9.6030	0.0233	0.0234	0.00
05/06/2007	JFRA On 23-August-07			jFra	9.7000	9.6100	0.0183	0.0181	0.00
05/06/2007	JFRA On 01-November-07			jFra	9.6800	9.7200	0.0253	0.0254	0.00
05/06/2007	JN02 On 07-February-08			jNote	9.3500	9.4200	0.1682	0.1693	0.00
05/06/2007	JN02 On 02-August-07			jNote	9.5000	9.5510	0.1721	0.1730	0.00
05/06/2007	JN02 On 01-November-07			jNote	9.4400	9.5010	0.1711	0.1721	0.00
05/06/2007	JN05 On 07-February-08			jNote	8.9600	9.0170	0.3567	0.3583	0.00
05/06/2007	JN05 On 02-August-07			jNote	9.1000	9.1510	0.3609	0.3625	0.00
05/06/2007	JN05 On 01-November-07			jNote	9.0400	9.0930	0.3590	0.3607	0.00
05/06/2007	JN10 On 07-February-08			jNote	8.5300	8.5750	0.5633	0.5653	0.00
05/06/2007	JN10 On 02-August-07			jNote	8.6400	8.6850	0.5685	0.5702	0.00
05/06/2007	JN10 On 01-November-07			jNote	8.5900	8.6340	0.5664	0.5682	0.00
05/06/2007	JROD On 29-June-07			jRod	8.7300	8.7310	0.0020	0.0020	0.00
05/06/2007	JROD On 31-July-07			jRod	8.9900	9.0020	0.0027	0.0027	0.00
05/06/2007	JROD On 31-August-07			jRod	9.3600	9.3700	0.0035	0.0036	0.00
05/06/2007	JROD On 28-September-07			jRod	9.1900	9.1900	0.0060	0.0060	0.00
05/06/2007	JROD On 31-October-07			jRod	9.3800	9.3840	0.0070	0.0070	0.00
05/06/2007	JROD On 30-November-07			jRod	9.5700	9.5660	0.0078	0.0078	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
05/06/2007	JROD On 31-December-07			jRod	9.3900	9.3820	0.0104	0.0103	0.00
05/06/2007	OTH1 On 02-August-07			Index Future	251.9700	251.6690	251.9650	251.6690	15.00
05/06/2007	R153 On 07-February-08			Bond Future	8.4500	8.4050	116.1505	116.2464	0.00
05/06/2007	R153 On 02-August-07			Bond Future	8.5500	8.5600	117.4314	117.3888	1038.00
05/06/2007	R153 On 01-November-07			Bond Future	8.5200	8.5000	113.3942	113.4337	0.00
05/06/2007	R157 On 07-February-08			Bond Future	7.9300	7.9400	136.8855	136.7845	477.00
05/06/2007	R157 On 02-August-07			Bond Future	8.0300	8.0400	137.4677	137.3616	0.00
05/06/2007	R157 On 01-November-07			Bond Future	7.9800	7.9900	133.6700	133.6009	3.00
05/06/2007	R186 On 07-February-08			Bond Future	7.6500	7.6550	129.7097	129.6500	0.00
05/06/2007	R186 On 02-August-07			Bond Future	7.7500	7.7650	128.7384	128.4993	5.00
05/06/2007	R186 On 01-November-07			Bond Future	7.7100	7.7150	131.6704	131.5510	0.00
05/06/2007	R196 On 07-February-08			Bond Future	8.7200	8.7440	105.8030	105.7773	0.00
05/06/2007	R196 On 02-August-07			Bond Future	8.9500	8.9750	105.8320	105.8017	0.00
05/06/2007	R196 On 01-November-07			Bond Future	8.8400	8.8670	103.2328	103.2032	0.00
05/06/2007	R201 On 07-February-08			Bond Future	7.9500	7.9400	105.4156	105.4691	0.00
05/06/2007	R201 On 02-August-07			Bond Future	8.0900	8.1000	104.7186	104.6626	0.00
05/06/2007	R201 On 01-November-07			Bond Future	8.0300	8.0400	107.1319	107.0772	0.00
05/06/2007	R203 On 07-February-08			Bond Future	7.8000	7.8100	106.3873	106.3194	0.00
05/06/2007	R203 On 02-August-07			Bond Future	7.9200	7.9450	105.5033	105.3293	0.00
05/06/2007	R203 On 01-November-07			Bond Future	7.8700	7.8900	103.7691	103.5972	0.00
05/06/2007	R204 On 07-February-08			Bond Future	7.8000	7.8200	102.5895	102.4435	0.00
05/06/2007	R204 On 02-August-07			Bond Future	7.9100	7.9500	101.6794	101.3823	0.00
05/06/2007	R204 On 01-November-07			Bond Future	7.8700	7.9000	103.9908	103.7331	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
05/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	46517	44144	46517	44144	0.00
05/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3840	4439	3840	4439	0.00
05/06/2007	R206 On 07-February-08			Bond Future	7.9200	7.9100	98.6120	98.6580	0.00
05/06/2007	R206 On 02-August-07			Bond Future	8.0800	8.0900	97.6176	97.5447	0.00
05/06/2007	R206 On 01-November-07			Bond Future	7.9900	8.0120	99.9446	99.8451	0.00
05/06/2007	R207 On 07-February-08			Bond Future	7.7800	7.7900	96.5158	96.4038	0.00
05/06/2007	R207 On 02-August-07			Bond Future	7.8900	7.9100	95.4700	95.2810	0.00
05/06/2007	R207 On 01-November-07			Bond Future	7.8400	7.8600	97.6888	97.5008	0.00
05/06/2007	R209 On 07-February-08			Bond Future	7.3700	7.3800	89.0816	88.9762	0.00
05/06/2007	R209 On 02-August-07			Bond Future	7.4600	7.4750	88.0129	87.8050	631.00
05/06/2007	R209 On 01-November-07			Bond Future	7.4200	7.4350	86.8461	86.6894	0.00
05/06/2007	TRT1 On 02-August-07			Index Future	253.6300	253.3460	253.6330	253.3460	500.00
06/06/2007	ALBI On 07-February-08			Index Future	268.8900	268.8690	268.8910	268.8690	0.00
06/06/2007	ALBI On 02-August-07			Index Future	255.9500	255.9320	255.9530	255.9320	0.00
06/06/2007	ALBI On 01-November-07			Index Future	262.0800	255.9320	262.0760	255.9320	0.00
06/06/2007	CRD1 On 02-August-07			Index Future	109.4000	109.4460	109.4040	109.4460	10.00
06/06/2007	GOVI On 07-February-08			jGovi	268.8900	269.0070	268.8850	269.0070	30.00
06/06/2007	GOVI On 02-August-07			jGovi	256.6000	256.7210	256.6040	256.7210	183.00
06/06/2007	GOVI On 01-November-07			jGovi	262.3900	262.5140	262.3940	262.5140	118.00
06/06/2007	ILBI On 02-August-07			Index Future	280.6500	252.2390	280.6480	252.2390	0.00
06/06/2007	J153 On 31-August-10			jSwap	9.4200	9.4060	0.0574	0.0571	0.00
06/06/2007	J157 On 15-September-15			jSwap	8.9100	8.9080	0.0201	0.0203	0.00

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06/06/2007	J186 On 21-December-26			jSwap	8.3400	8.3260	0.0832	0.0816	0.00
06/06/2007	J201 On 22-December-14			jSwap	8.9900	8.9840	0.0866	0.0862	0.00
06/06/2007	J203 On 15-September-17			jSwap	8.7700	8.7610	0.0869	0.0863	0.00
06/06/2007	J204 On 21-December-18			jSwap	8.7200	8.7030	0.0926	0.0911	0.00
06/06/2007	J207 On 15-January-20			jSwap	8.6600	8.6380	0.0523	0.0504	0.00
06/06/2007	JBAR On 21-December-05			jBar	9.4300	9.4210	0.0000	0.0000	0.00
06/06/2007	JFRA On 07-February-08			jFra	9.6800	9.6550	0.0236	0.0235	0.00
06/06/2007	JFRA On 02-August-07			jFra	9.6400	9.5800	0.0235	0.0233	0.00
06/06/2007	JFRA On 23-August-07			jFra	9.6400	9.7000	0.0182	0.0183	0.00
06/06/2007	JFRA On 01-November-07			jFra	9.7300	9.6840	0.0254	0.0253	0.00
06/06/2007	JN02 On 07-February-08			jNote	9.3600	9.3510	0.1683	0.1682	0.00
06/06/2007	JN02 On 02-August-07			jNote	9.5300	9.5010	0.1725	0.1721	0.00
06/06/2007	JN02 On 01-November-07			jNote	9.4600	9.4400	0.1714	0.1711	0.00
06/06/2007	JN05 On 07-February-08			jNote	8.9600	8.9630	0.3567	0.3567	0.00
06/06/2007	JN05 On 02-August-07			jNote	9.1100	9.0970	0.3611	0.3609	0.00
06/06/2007	JN05 On 01-November-07			jNote	9.0400	9.0380	0.3591	0.3590	0.00
06/06/2007	JN10 On 07-February-08			jNote	8.5400	8.5280	0.5641	0.5633	0.00
06/06/2007	JN10 On 02-August-07			jNote	8.6500	8.6430	0.5690	0.5685	0.00
06/06/2007	JN10 On 01-November-07			jNote	8.6000	8.5900	0.5670	0.5664	0.00
06/06/2007	JROD On 29-June-07			jRod	8.7200	8.7250	0.0020	0.0020	0.00
06/06/2007	JROD On 31-July-07			jRod	8.9800	8.9900	0.0027	0.0027	0.00

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06/06/2007	JROD On 31-August-07			jRod	9.3500	9.3570	0.0035	0.0035	0.00
06/06/2007	JROD On 28-September-07			jRod	9.1800	9.1850	0.0060	0.0060	0.00
06/06/2007	JROD On 31-October-07			jRod	9.3800	9.3820	0.0070	0.0070	0.00
06/06/2007	JROD On 30-November-07			jRod	9.5600	9.5680	0.0078	0.0078	0.00
06/06/2007	JROD On 31-December-07			jRod	9.3800	9.3850	0.0103	0.0104	0.00
06/06/2007	OTH1 On 02-August-07			Index Future	251.7100	251.9650	251.7100	251.9650	15.00
06/06/2007	R153 On 07-February-08			Bond Future	8.4500	8.4450	116.1505	116.1505	0.00
06/06/2007	R153 On 02-August-07			Bond Future	8.5500	8.5450	117.4314	117.4314	1038.00
06/06/2007	R153 On 01-November-07			Bond Future	8.5200	8.5150	113.3942	113.3942	0.00
06/06/2007	R157 On 07-February-08			Bond Future	7.9300	7.9250	136.8855	136.8855	477.00
06/06/2007	R157 On 02-August-07			Bond Future	8.0300	8.0250	137.4677	137.4677	0.00
06/06/2007	R157 On 01-November-07			Bond Future	7.9800	7.9800	133.6700	133.6700	3.00
06/06/2007	R186 On 07-February-08			Bond Future	7.6500	7.6500	129.7097	129.7097	0.00
06/06/2007	R186 On 02-August-07			Bond Future	7.7500	7.7450	128.7384	128.7384	5.00
06/06/2007	R186 On 01-November-07			Bond Future	7.7100	7.7050	131.6704	131.6704	0.00
06/06/2007	R196 On 07-February-08			Bond Future	8.6900	8.7180	105.8336	105.8030	0.00
06/06/2007	R196 On 02-August-07			Bond Future	8.9200	8.9540	105.8870	105.8320	0.00
06/06/2007	R196 On 01-November-07			Bond Future	8.8000	8.8430	103.2808	103.2328	0.00
06/06/2007	R201 On 07-February-08			Bond Future	7.9500	7.9500	105.4156	105.4156	0.00
06/06/2007	R201 On 02-August-07			Bond Future	8.0900	8.0900	104.7186	104.7186	0.00
06/06/2007	R201 On 01-November-07			Bond Future	8.0300	8.0300	107.1319	107.1319	0.00
06/06/2007	R203 On 07-February-08			Bond Future	7.8000	7.8000	106.3873	106.3873	0.00
06/06/2007	R203 On 02-August-07			Bond Future	7.9200	7.9200	105.5033	105.5033	0.00
06/06/2007	R203 On 01-November-07			Bond Future	7.8700	7.8650	103.7691	103.7691	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
06/06/2007	R204 On 07-February-08			Bond Future	7.8000	7.8000	102.5895	102.5895	0.00
06/06/2007	R204 On 02-August-07			Bond Future	7.9100	7.9100	101.6794	101.6794	0.00
06/06/2007	R204 On 01-November-07			Bond Future	7.8700	7.8650	103.9908	103.9908	0.00
06/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	46423	46517	46423	46517	0.00
06/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3747	3840	3747	3840	0.00
06/06/2007	R206 On 07-February-08			Bond Future	7.9200	7.9200	98.6120	98.6120	0.00
06/06/2007	R206 On 02-August-07			Bond Future	8.0800	8.0750	97.6176	97.6176	0.00
06/06/2007	R206 On 01-November-07			Bond Future	8.0100	7.9910	99.8546	99.9446	0.00
06/06/2007	R207 On 07-February-08			Bond Future	7.7800	7.7750	96.5158	96.5158	0.00
06/06/2007	R207 On 02-August-07			Bond Future	7.8900	7.8850	95.4700	95.4700	0.00
06/06/2007	R207 On 01-November-07			Bond Future	7.8400	7.8350	97.6888	97.6888	0.00
06/06/2007	R209 On 07-February-08			Bond Future	7.3700	7.3700	89.0816	89.0816	0.00
06/06/2007	R209 On 02-August-07			Bond Future	7.4600	7.4550	88.0129	88.0129	631.00
06/06/2007	R209 On 01-November-07			Bond Future	7.4200	7.4200	86.8461	86.8461	0.00
06/06/2007	TRT1 On 02-August-07			Index Future	253.5100	253.6330	253.5130	253.6330	500.00
07/06/2007	ALBI On 07-February-08			Index Future	245.3000	268.8910	245.3030	268.8910	0.00
07/06/2007	ALBI On 02-August-07			Index Future	233.4300	255.9530	233.4300	255.9530	0.00
07/06/2007	ALBI On 01-November-07			Index Future	239.0500	262.0760	239.0500	262.0760	0.00
07/06/2007	CRD1 On 02-August-07			Index Future	109.1300	109.4040	109.1340	109.4040	10.00
07/06/2007	GOVI On 07-February-08			jGovi	268.0600	268.8850	268.0585	268.8850	30.00
07/06/2007	GOVI On 02-August-07			jGovi	255.8200	256.6040	255.8150	256.6040	183.00
07/06/2007	GOVI On 01-November-07			jGovi	261.5900	262.3940	261.5870	262.3940	118.00
07/06/2007	ILBI On 02-August-07			Index Future	280.7700	280.6480	280.7710	280.6480	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
07/06/2007	J153 On 31-August-10			jSwap	9.4200	9.4150	0.0575	0.0574	0.00
07/06/2007	J157 On 15-September-15			jSwap	8.9200	8.9120	0.0196	0.0201	0.00
07/06/2007	J186 On 21-December-26			jSwap	8.3400	8.3440	0.0826	0.0832	0.00
07/06/2007	J201 On 22-December-14			jSwap	9.0000	8.9910	0.0871	0.0866	0.00
07/06/2007	J203 On 15-September-17			jSwap	8.7700	8.7700	0.0871	0.0869	0.00
07/06/2007	J204 On 21-December-18			jSwap	8.7300	8.7230	0.0928	0.0926	0.00
07/06/2007	J207 On 15-January-20			jSwap	8.6700	8.6640	0.0525	0.0523	0.00
07/06/2007	JBAR On 21-December-05			jBar	9.4200	9.4250	0.0000	0.0000	0.00
07/06/2007	JFRA On 07-February-08			jFra	9.7100	9.6820	0.0237	0.0236	0.00
07/06/2007	JFRA On 02-August-07			jFra	9.6400	9.6370	0.0235	0.0235	0.00
07/06/2007	JFRA On 23-August-07			jFra	9.6900	9.6400	0.0182	0.0182	0.00
07/06/2007	JFRA On 01-November-07			jFra	9.7500	9.7260	0.0255	0.0254	0.00
07/06/2007	JN02 On 07-February-08			jNote	9.3700	9.3620	0.1684	0.1683	0.00
07/06/2007	JN02 On 02-August-07			jNote	9.5400	9.5260	0.1727	0.1725	0.00
07/06/2007	JN02 On 01-November-07			jNote	9.4700	9.4570	0.1715	0.1714	0.00
07/06/2007	JN05 On 07-February-08			jNote	8.9800	8.9640	0.3571	0.3567	0.00
07/06/2007	JN05 On 02-August-07			jNote	9.1200	9.1070	0.3615	0.3611	0.00
07/06/2007	JN05 On 01-November-07			jNote	9.0600	9.0430	0.3595	0.3591	0.00
07/06/2007	JN10 On 07-February-08			jNote	8.5400	8.5400	0.5639	0.5641	0.00
07/06/2007	JN10 On 02-August-07			jNote	8.6600	8.6520	0.5690	0.5690	0.00
07/06/2007	JN10 On 01-November-07			jNote	8.6000	8.6000	0.5669	0.5670	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
07/06/2007	JROD On 29-June-07			jRod	8.7200	8.7200	0.0020	0.0020	0.00
07/06/2007	JROD On 31-July-07			jRod	8.9700	8.9820	0.0026	0.0027	0.00
07/06/2007	JROD On 31-August-07			jRod	9.3300	9.3480	0.0035	0.0035	0.00
07/06/2007	JROD On 28-September-07			jRod	9.1700	9.1810	0.0060	0.0060	0.00
07/06/2007	JROD On 31-October-07			jRod	9.3700	9.3770	0.0069	0.0070	0.00
07/06/2007	JROD On 30-November-07			jRod	9.5500	9.5620	0.0077	0.0078	0.00
07/06/2007	JROD On 31-December-07			jRod	9.3700	9.3810	0.0103	0.0103	0.00
07/06/2007	OTH1 On 02-August-07			Index Future	250.7500	251.7100	250.7460	251.7100	15.00
07/06/2007	R153 On 07-February-08			Bond Future	8.5200	8.4450	115.9831	116.1505	0.00
07/06/2007	R153 On 02-August-07			Bond Future	8.6200	8.5450	117.2326	117.4314	1215.00
07/06/2007	R153 On 01-November-07			Bond Future	8.5900	8.5150	113.2103	113.3942	0.00
07/06/2007	R157 On 07-February-08			Bond Future	7.9900	7.9250	136.4824	136.8855	477.00
07/06/2007	R157 On 02-August-07			Bond Future	8.0900	8.0250	137.0439	137.4677	0.00
07/06/2007	R157 On 01-November-07			Bond Future	8.0400	7.9800	133.2560	133.6700	3.00
07/06/2007	R186 On 07-February-08			Bond Future	7.7100	7.6500	128.9960	129.7097	0.00
07/06/2007	R186 On 02-August-07			Bond Future	7.8100	7.7450	128.0233	128.7384	5.00
07/06/2007	R186 On 01-November-07			Bond Future	7.7700	7.7050	130.9565	131.6704	0.00
07/06/2007	R196 On 07-February-08			Bond Future	8.7400	8.6870	105.7793	105.8336	0.00
07/06/2007	R196 On 02-August-07			Bond Future	8.9600	8.9160	105.8277	105.8870	0.00
07/06/2007	R196 On 01-November-07			Bond Future	8.8500	8.8040	103.2242	103.2808	0.00
07/06/2007	R201 On 07-February-08			Bond Future	8.0100	7.9500	105.0955	105.4156	0.00
07/06/2007	R201 On 02-August-07			Bond Future	8.1500	8.0900	104.3834	104.7186	0.00
07/06/2007	R201 On 01-November-07			Bond Future	8.0900	8.0300	106.8040	107.1319	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
07/06/2007	R203 On 07-February-08			Bond Future	7.8600	7.8000	105.9807	106.3873	0.00
07/06/2007	R203 On 02-August-07			Bond Future	7.9800	7.9200	105.0863	105.5033	0.00
07/06/2007	R203 On 01-November-07			Bond Future	7.9300	7.8650	103.3570	103.7691	0.00
07/06/2007	R204 On 07-February-08			Bond Future	7.8600	7.8000	102.1525	102.5895	0.00
07/06/2007	R204 On 02-August-07			Bond Future	7.9700	7.9100	101.2341	101.6794	0.00
07/06/2007	R204 On 01-November-07			Bond Future	7.9300	7.8650	103.5496	103.9908	0.00
07/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	42625	46423	42625	46423	0.00
07/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4402	3747	4402	3747	0.00
07/06/2007	R206 On 07-February-08			Bond Future	7.9800	7.9200	98.3364	98.6120	0.00
07/06/2007	R206 On 02-August-07			Bond Future	8.1400	8.0750	97.3266	97.6176	0.00
07/06/2007	R206 On 01-November-07			Bond Future	8.0700	8.0100	99.5709	99.8546	0.00
07/06/2007	R207 On 07-February-08			Bond Future	7.8300	7.7750	96.1430	96.5158	0.00
07/06/2007	R207 On 02-August-07			Bond Future	7.9400	7.8850	95.0924	95.4700	0.00
07/06/2007	R207 On 01-November-07			Bond Future	7.8900	7.8350	97.3133	97.6888	0.00
07/06/2007	R209 On 07-February-08			Bond Future	7.4300	7.3700	88.4526	89.0816	0.00
07/06/2007	R209 On 02-August-07			Bond Future	7.5200	7.4550	87.3917	88.0129	631.00
07/06/2007	R209 On 01-November-07			Bond Future	7.4800	7.4200	86.2219	86.8461	0.00
07/06/2007	TRT1 On 02-August-07			Index Future	252.7300	253.5130	252.7290	253.5130	500.00
08/06/2007	ALBI On 07-February-08			Index Future	227.5600	245.3030	227.5560	245.3030	0.00
08/06/2007	ALBI On 02-August-07			Index Future	216.4200	233.4300	216.4220	233.4300	0.00
08/06/2007	ALBI On 01-November-07			Index Future	221.6900	239.0500	221.6940	239.0500	0.00
08/06/2007	CRD1 On 02-August-07			Index Future	108.9500	109.1340	108.9540	109.1340	10.00
08/06/2007	GOVI On 07-February-08			jGovi	267.6700	268.0585	267.6745	268.0585	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	GOVI On 02-August-07			jGovi	255.4500	255.8150	255.4480	255.8150	183.00
08/06/2007	GOVI On 01-November-07			jGovi	261.2100	261.5870	261.2120	261.5870	118.00
08/06/2007	ILBI On 02-August-07			Index Future	280.1900	280.7710	280.1880	280.7710	0.00
08/06/2007	J153 On 31-August-10			jSwap	9.5700	9.4210	0.0617	0.0575	0.00
08/06/2007	J157 On 15-September-15			jSwap	9.0800	8.9200	0.0103	0.0196	0.00
08/06/2007	J186 On 21-December-26			jSwap	8.4500	8.3370	0.0933	0.0826	0.00
08/06/2007	J201 On 22-December-14			jSwap	9.1500	8.9990	0.0953	0.0871	0.00
08/06/2007	J203 On 15-September-17			jSwap	8.9100	8.7730	0.0956	0.0871	0.00
08/06/2007	J204 On 21-December-18			jSwap	8.8500	8.7260	0.1012	0.0928	0.00
08/06/2007	J207 On 15-January-20			jSwap	8.7800	8.6660	0.0612	0.0525	0.00
08/06/2007	JBAR On 21-December-05			jBar	9.5700	9.4240	0.0000	0.0000	0.00
08/06/2007	JFRA On 07-February-08			jFra	9.8300	9.7140	0.0239	0.0237	0.00
08/06/2007	JFRA On 02-August-07			jFra	9.7500	9.6360	0.0237	0.0235	0.00
08/06/2007	JFRA On 23-August-07			jFra	9.8500	9.6850	0.0186	0.0182	0.00
08/06/2007	JFRA On 01-November-07			jFra	9.8600	9.7450	0.0258	0.0255	0.00
08/06/2007	JN02 On 07-February-08			jNote	9.5300	9.3680	0.1711	0.1684	0.00
08/06/2007	JN02 On 02-August-07			jNote	9.6700	9.5350	0.1749	0.1727	0.00
08/06/2007	JN02 On 01-November-07			jNote	9.6200	9.4660	0.1739	0.1715	0.00
08/06/2007	JN05 On 07-February-08			jNote	9.1600	8.9770	0.3630	0.3571	0.00
08/06/2007	JN05 On 02-August-07			jNote	9.2900	9.1170	0.3671	0.3615	0.00
08/06/2007	JN05 On 01-November-07			jNote	9.2400	9.0550	0.3652	0.3595	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
08/06/2007	JN10 On 07-February-08			jNote	8.6800	8.5400	0.5689	0.5639	0.00
08/06/2007	JN10 On 02-August-07			jNote	8.7900	8.6550	0.5742	0.5690	0.00
08/06/2007	JN10 On 01-November-07			jNote	8.7400	8.6020	0.5720	0.5669	0.00
08/06/2007	JROD On 29-June-07			jRod	8.8000	8.7150	0.0027	0.0020	0.00
08/06/2007	JROD On 31-July-07			jRod	9.1100	8.9710	0.0035	0.0026	0.00
08/06/2007	JROD On 31-August-07			jRod	9.4600	9.3340	0.0043	0.0035	0.00
08/06/2007	JROD On 28-September-07			jRod	9.2400	9.1730	0.0068	0.0060	0.00
08/06/2007	JROD On 31-October-07			jRod	9.4400	9.3690	0.0078	0.0069	0.00
08/06/2007	JROD On 30-November-07			jRod	9.6400	9.5520	0.0086	0.0077	0.00
08/06/2007	JROD On 31-December-07			jRod	9.4500	9.3730	0.0113	0.0103	0.00
08/06/2007	OTH1 On 02-August-07			Index Future	250.4600	250.7460	250.4630	250.7460	15.00
08/06/2007	R153 On 07-February-08			Bond Future	8.6100	8.5150	115.7684	115.9831	0.00
08/06/2007	R153 On 02-August-07			Bond Future	8.7100	8.6150	116.9776	117.2326	1215.00
08/06/2007	R153 On 01-November-07			Bond Future	8.6800	8.5850	112.9744	113.2103	0.00
08/06/2007	R157 On 07-February-08			Bond Future	8.0100	7.9850	136.3483	136.4824	477.00
08/06/2007	R157 On 02-August-07			Bond Future	8.1100	8.0850	136.9031	137.0439	0.00
08/06/2007	R157 On 01-November-07			Bond Future	8.0600	8.0400	133.1184	133.2560	0.00
08/06/2007	R186 On 07-February-08			Bond Future	7.7200	7.7100	128.8776	128.9960	0.00
08/06/2007	R186 On 02-August-07			Bond Future	7.8200	7.8050	127.9047	128.0233	5.00
08/06/2007	R186 On 01-November-07			Bond Future	7.7800	7.7650	130.8381	130.9565	0.00
08/06/2007	R196 On 07-February-08			Bond Future	8.8500	8.7420	105.6727	105.7793	0.00
08/06/2007	R196 On 02-August-07			Bond Future	9.0600	8.9570	105.6803	105.8277	0.00
08/06/2007	R196 On 01-November-07			Bond Future	8.9500	8.8500	103.0987	103.2242	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
08/06/2007	R201 On 07-February-08			Bond Future	8.0300	8.0100	104.9891	105.0955	0.00
08/06/2007	R201 On 02-August-07			Bond Future	8.1700	8.1500	104.2720	104.3834	0.00
08/06/2007	R201 On 01-November-07			Bond Future	8.1100	8.0900	106.6950	106.8040	0.00
08/06/2007	R203 On 07-February-08			Bond Future	7.8700	7.8600	105.9131	105.9807	0.00
08/06/2007	R203 On 02-August-07			Bond Future	7.9900	7.9800	105.0169	105.0863	0.00
08/06/2007	R203 On 01-November-07			Bond Future	7.9400	7.9250	103.2885	103.3570	0.00
08/06/2007	R204 On 07-February-08			Bond Future	7.8800	7.8600	102.0074	102.1525	0.00
08/06/2007	R204 On 02-August-07			Bond Future	7.9900	7.9700	101.0862	101.2341	0.00
08/06/2007	R204 On 01-November-07			Bond Future	7.9500	7.9250	103.4032	103.5496	0.00
08/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	41314	42625	41314	42625	0.00
08/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4570	4402	4570	4402	0.00
08/06/2007	R206 On 07-February-08			Bond Future	8.0000	7.9800	98.2448	98.3364	0.00
08/06/2007	R206 On 02-August-07			Bond Future	8.1600	8.1350	97.2299	97.3266	0.00
08/06/2007	R206 On 01-November-07			Bond Future	8.0900	8.0700	99.4766	99.5709	0.00
08/06/2007	R207 On 07-February-08			Bond Future	7.8400	7.8250	96.0686	96.1430	0.00
08/06/2007	R207 On 02-August-07			Bond Future	7.9500	7.9350	95.0171	95.0924	0.00
08/06/2007	R207 On 01-November-07			Bond Future	7.9000	7.8850	97.2385	97.3133	0.00
08/06/2007	R209 On 07-February-08			Bond Future	7.4300	7.4300	88.4526	88.4526	0.00
08/06/2007	R209 On 02-August-07			Bond Future	7.5200	7.5150	87.3917	87.3917	631.00
08/06/2007	R209 On 01-November-07			Bond Future	7.4800	7.4800	86.2219	86.2219	0.00
08/06/2007	TRT1 On 02-August-07			Index Future	252.3700	252.7290	252.3690	252.7290	500.00