



Derivatives Weekly Statistics Report

From 2007/09/03 To 2007/09/07

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2007	\$ / R On 17-March-08			Currency Future	7.4000	7.3863	7.4035	7.3863	7600.00
03/09/2007	\$ / R On 17-September-07			Currency Future	7.2100	7.1888	7.2051	7.1888	2137.00
03/09/2007	\$ / R On 14-December-07			Currency Future	7.3000	7.2823	7.2989	7.2823	23620.00
03/09/2007	ALBI On 07-February-08			Index Future	256.3900	256.7850	256.3910	256.7850	8.00
03/09/2007	ALBI On 01-November-07			Index Future	249.3800	249.7870	249.3820	249.7870	0.00
03/09/2007	CRD1 On 07-February-08			Index Future	112.2200	112.3740	112.2150	112.3740	0.00
03/09/2007	CRD1 On 01-November-07			Index Future	109.2500	109.4010	109.2470	109.4010	8.00
03/09/2007	GOVI On 07-February-08			jGovi	261.6700	262.1040	261.6680	262.1040	15.00
03/09/2007	GOVI On 02-May-08			jGovi	268.2600	268.7095	268.2630	268.7095	0.00
03/09/2007	GOVI On 01-November-07			jGovi	254.7500	255.1705	254.7470	255.1705	60.00
03/09/2007	ILBI On 07-February-08			Index Future	284.8600	284.8600	284.8600	284.8600	0.00
03/09/2007	ILBI On 01-November-07			Index Future	277.1000	277.0980	277.0980	277.0980	0.00
03/09/2007	J153 On 31-August-10			jSwap	10.2000	10.1920	0.0682	0.0680	0.00
03/09/2007	J157 On 15-September-15			jSwap	9.7000	9.6730	0.0266	0.0250	0.00
03/09/2007	J186 On 21-December-26			jSwap	8.7400	8.7530	0.1139	0.1150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2007	J201 On 22-December-14			jSwap	9.7800	9.7580	0.1209	0.1195	0.00
03/09/2007	J203 On 15-September-17			jSwap	9.5400	9.5050	0.1378	0.1357	0.00
03/09/2007	J204 On 21-December-18			jSwap	9.4300	9.4000	0.1346	0.1325	0.00
03/09/2007	J207 On 15-January-20			jSwap	9.3300	9.2990	0.0965	0.0945	0.00
03/09/2007	JBAR On 21-December-05			jBar	10.1600	10.1630	0.0000	0.0000	0.00
03/09/2007	JFRA On 07-February-08			jFra	10.5500	10.5440	0.0256	0.0256	0.00
03/09/2007	JFRA On 02-May-08			jFra	10.5700	10.5380	0.0273	0.0272	0.00
03/09/2007	JFRA On 07-August-08			jFra	10.3800	10.3940	0.0252	0.0253	0.00
03/09/2007	JFRA On 01-November-07			jFra	10.4400	10.4280	0.0273	0.0272	0.00
03/09/2007	JFRA On 06-November-08			jFra	10.3200	10.2660	0.0251	0.0250	0.00
03/09/2007	JN02 On 07-February-08			jNote	10.1700	10.1530	0.1812	0.1809	0.00
03/09/2007	JN02 On 02-May-08			jNote	10.0500	10.0330	0.1806	0.1804	0.00
03/09/2007	JN02 On 01-November-07			jNote	10.2800	10.2570	0.1846	0.1842	0.00
03/09/2007	JN05 On 07-February-08			jNote	9.7900	9.7550	0.3822	0.3810	0.00
03/09/2007	JN05 On 02-May-08			jNote	9.7200	9.6840	0.3802	0.3790	0.00
03/09/2007	JN05 On 01-November-07			jNote	9.8600	9.8270	0.3843	0.3831	0.00
03/09/2007	JN10 On 07-February-08			jNote	9.3300	9.2990	0.5952	0.5938	0.00
03/09/2007	JN10 On 02-May-08			jNote	9.2700	9.2300	0.5933	0.5919	0.00
03/09/2007	JN10 On 01-November-07			jNote	9.4000	9.3670	0.5985	0.5971	0.00
03/09/2007	JROD On 31-January-08			jRod	10.1300	10.1140	0.0107	0.0111	0.00
03/09/2007	JROD On 29-February-08			jRod	10.3200	10.2880	0.0114	0.0117	0.00
03/09/2007	JROD On 31-March-08			jRod	10.1100	10.0780	0.0157	0.0159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2007	JROD On 28-September-07			jRod	9.4500	9.4610	0.0038	0.0044	0.00
03/09/2007	JROD On 31-October-07			jRod	9.8100	9.8310	0.0047	0.0053	0.00
03/09/2007	JROD On 30-November-07			jRod	10.1400	10.1640	0.0054	0.0060	0.00
03/09/2007	JROD On 31-December-07			jRod	9.9000	9.9010	0.0097	0.0102	0.00
03/09/2007	OTH1 On 07-February-08			Index Future	255.7400	256.2260	255.7410	256.2260	0.00
03/09/2007	OTH1 On 01-November-07			Index Future	248.9800	249.4480	248.9770	249.4480	12.00
03/09/2007	R153 On 07-February-08			Bond Future	9.2000	9.1590	114.3645	114.4583	1665.00
03/09/2007	R153 On 02-May-08			Bond Future	9.1100	9.0740	110.3349	110.4210	0.00
03/09/2007	R153 On 01-November-07			Bond Future	9.3100	9.2740	111.3179	111.4207	124.00
03/09/2007	R157 On 07-February-08			Bond Future	8.5400	8.4870	132.8495	133.1730	358.00
03/09/2007	R157 On 02-May-08			Bond Future	8.4800	8.4250	129.0097	129.3263	0.00
03/09/2007	R157 On 01-November-07			Bond Future	8.6200	8.5710	129.3357	129.6669	266.00
03/09/2007	R186 On 07-February-08			Bond Future	8.2100	8.1840	123.2291	123.5613	0.00
03/09/2007	R186 On 02-May-08			Bond Future	8.1700	8.1380	126.0611	126.3932	0.00
03/09/2007	R186 On 01-November-07			Bond Future	8.2800	8.2470	125.1016	125.4333	0.00
03/09/2007	R196 On 07-February-08			Bond Future	9.3600	9.2790	105.1746	105.2510	0.00
03/09/2007	R196 On 02-May-08			Bond Future	9.2300	9.1210	102.4298	102.5133	0.00
03/09/2007	R196 On 01-November-07			Bond Future	9.5300	9.4870	102.3957	102.4443	0.00
03/09/2007	R201 On 07-February-08			Bond Future	8.5500	8.5000	102.2698	102.5274	0.00
03/09/2007	R201 On 02-May-08			Bond Future	8.4800	8.4300	104.6293	104.8814	0.00
03/09/2007	R201 On 01-November-07			Bond Future	8.6400	8.5940	103.8371	104.1004	91.00
03/09/2007	R203 On 07-February-08			Bond Future	8.4100	8.3620	102.3355	102.6587	0.00
03/09/2007	R203 On 02-May-08			Bond Future	8.3500	8.3020	100.5177	100.8373	0.00
03/09/2007	R203 On 01-November-07			Bond Future	8.4900	8.4400	99.5798	99.9066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2007	R204 On 07-February-08			Bond Future	8.3700	8.3170	98.5570	98.9040	0.00
03/09/2007	R204 On 02-May-08			Bond Future	8.3100	8.2610	100.8348	101.1790	0.00
03/09/2007	R204 On 01-November-07			Bond Future	8.4400	8.3920	99.8524	100.2020	0.00
03/09/2007	R206 On 07-February-08			Bond Future	8.5300	8.4840	95.8363	96.0587	0.00
03/09/2007	R206 On 02-May-08			Bond Future	8.4600	8.4100	98.0445	98.2612	0.00
03/09/2007	R206 On 01-November-07			Bond Future	8.6400	8.5890	96.9309	97.1593	0.00
03/09/2007	R207 On 07-February-08			Bond Future	8.3200	8.2710	92.5463	92.9007	0.00
03/09/2007	R207 On 02-May-08			Bond Future	8.2700	8.2200	94.6826	95.0349	0.00
03/09/2007	R207 On 01-November-07			Bond Future	8.3900	8.3430	93.6086	93.9646	0.00
03/09/2007	R209 On 07-February-08			Bond Future	7.8400	7.8120	84.3248	84.6145	659.00
03/09/2007	R209 On 02-May-08			Bond Future	7.8000	7.7690	83.1104	83.4020	0.00
03/09/2007	R209 On 01-November-07			Bond Future	7.9000	7.8690	82.0590	82.3461	0.00
03/09/2007	TRT1 On 07-February-08			Index Future	258.5000	258.9330	258.5010	258.9330	0.00
03/09/2007	TRT1 On 01-November-07			Index Future	251.6600	252.0830	251.6640	252.0830	400.00
04/09/2007	\$ / R On 17-March-08			Currency Future	7.4400	7.4035	7.4446	7.4035	7600.00
04/09/2007	\$ / R On 17-September-07			Currency Future	7.2400	7.2051	7.2443	7.2051	2137.00
04/09/2007	\$ / R On 14-December-07			Currency Future	7.3400	7.2989	7.3386	7.2989	23630.00
04/09/2007	ALBI On 07-February-08			Index Future	260.9500	256.3910	260.9450	256.3910	8.00
04/09/2007	ALBI On 01-November-07			Index Future	253.8000	249.3820	253.7970	249.3820	0.00
04/09/2007	CRD1 On 07-February-08			Index Future	112.1900	112.2150	112.1850	112.2150	0.00
04/09/2007	CRD1 On 01-November-07			Index Future	109.2200	109.2470	109.2180	109.2470	8.00
04/09/2007	GOVI On 07-February-08			jGovi	261.5800	261.6680	261.5800	261.6680	12.00
04/09/2007	GOVI On 02-May-08			jGovi	268.1700	268.2630	268.1730	268.2630	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
04/09/2007	GOVI On 01-November-07			jGovi	254.6600	254.7470	254.6620	254.7470	60.00
04/09/2007	ILBI On 07-February-08			Index Future	287.5700	284.8600	287.5660	284.8600	0.00
04/09/2007	ILBI On 01-November-07			Index Future	279.6900	277.0980	279.6890	277.0980	0.00
04/09/2007	J153 On 31-August-10			jSwap	10.2700	10.1970	0.0699	0.0682	0.00
04/09/2007	J157 On 15-September-15			jSwap	9.7100	9.6990	0.0271	0.0266	0.00
04/09/2007	J186 On 21-December-26			jSwap	8.7400	8.7410	0.1141	0.1139	0.00
04/09/2007	J201 On 22-December-14			jSwap	9.8000	9.7830	0.1216	0.1209	0.00
04/09/2007	J203 On 15-September-17			jSwap	9.5500	9.5360	0.1385	0.1378	0.00
04/09/2007	J204 On 21-December-18			jSwap	9.4300	9.4310	0.1345	0.1346	0.00
04/09/2007	J207 On 15-January-20			jSwap	9.3200	9.3280	0.0960	0.0965	0.00
04/09/2007	JBAR On 21-December-05			jBar	10.1600	10.1630	0.0000	0.0000	0.00
04/09/2007	JFRA On 07-February-08			jFra	10.5600	10.5520	0.0256	0.0256	0.00
04/09/2007	JFRA On 02-May-08			jFra	10.5700	10.5650	0.0273	0.0273	0.00
04/09/2007	JFRA On 07-August-08			jFra	10.4000	10.3840	0.0253	0.0252	0.00
04/09/2007	JFRA On 01-November-07			jFra	10.4600	10.4430	0.0273	0.0273	0.00
04/09/2007	JFRA On 06-November-08			jFra	10.3200	10.3240	0.0251	0.0251	0.00
04/09/2007	JN02 On 07-February-08			jNote	10.2200	10.1690	0.1820	0.1812	0.00
04/09/2007	JN02 On 02-May-08			jNote	10.1200	10.0450	0.1819	0.1806	0.00
04/09/2007	JN02 On 01-November-07			jNote	10.3000	10.2800	0.1849	0.1846	0.00
04/09/2007	JN05 On 07-February-08			jNote	9.8200	9.7920	0.3828	0.3822	0.00
04/09/2007	JN05 On 02-May-08			jNote	9.7500	9.7220	0.3808	0.3802	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
04/09/2007	JN05 On 01-November-07			jNote	9.8900	9.8630	0.3849	0.3843	0.00
04/09/2007	JN10 On 07-February-08			jNote	9.3400	9.3340	0.5952	0.5952	0.00
04/09/2007	JN10 On 02-May-08			jNote	9.2700	9.2660	0.5931	0.5933	0.00
04/09/2007	JN10 On 01-November-07			jNote	9.4100	9.4020	0.5986	0.5985	0.00
04/09/2007	JROD On 31-January-08			jRod	10.1500	10.1270	0.0108	0.0107	0.00
04/09/2007	JROD On 29-February-08			jRod	10.3700	10.3170	0.0116	0.0114	0.00
04/09/2007	JROD On 31-March-08			jRod	10.1500	10.1070	0.0160	0.0157	0.00
04/09/2007	JROD On 28-September-07			jRod	9.4400	9.4470	0.0038	0.0038	0.00
04/09/2007	JROD On 31-October-07			jRod	9.7900	9.8050	0.0047	0.0047	0.00
04/09/2007	JROD On 30-November-07			jRod	10.1300	10.1380	0.0054	0.0054	0.00
04/09/2007	JROD On 31-December-07			jRod	9.9100	9.8980	0.0097	0.0097	0.00
04/09/2007	OTH1 On 07-February-08			Index Future	255.6400	255.7410	255.6350	255.7410	0.00
04/09/2007	OTH1 On 01-November-07			Index Future	248.8800	248.9770	248.8750	248.9770	12.00
04/09/2007	R153 On 07-February-08			Bond Future	9.2100	9.1990	114.3411	114.3645	1818.00
04/09/2007	R153 On 02-May-08			Bond Future	9.1200	9.1140	110.3133	110.3349	0.00
04/09/2007	R153 On 01-November-07			Bond Future	9.3200	9.3140	111.2922	111.3179	124.00
04/09/2007	R157 On 07-February-08			Bond Future	8.5400	8.5370	132.8495	132.8495	358.00
04/09/2007	R157 On 02-May-08			Bond Future	8.4800	8.4750	129.0097	129.0097	0.00
04/09/2007	R157 On 01-November-07			Bond Future	8.6200	8.6210	129.3357	129.3357	266.00
04/09/2007	R186 On 07-February-08			Bond Future	8.2200	8.2140	123.1187	123.2291	0.00
04/09/2007	R186 On 02-May-08			Bond Future	8.1800	8.1680	125.9507	126.0611	0.00
04/09/2007	R186 On 01-November-07			Bond Future	8.2900	8.2770	124.9914	125.1016	0.00
04/09/2007	R196 On 07-February-08			Bond Future	9.3700	9.3570	105.1599	105.1746	0.00
04/09/2007	R196 On 02-May-08			Bond Future	9.2400	9.2290	102.4182	102.4298	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
04/09/2007	R196 On 01-November-07			Bond Future	9.5400	9.5270	102.3810	102.3957	0.00
04/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5500	102.2184	102.2698	0.00
04/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.4800	104.5790	104.6293	0.00
04/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6440	103.7845	103.8371	91.00
04/09/2007	R203 On 07-February-08			Bond Future	8.4100	8.4120	102.3355	102.3355	0.00
04/09/2007	R203 On 02-May-08			Bond Future	8.3500	8.3520	100.5177	100.5177	0.00
04/09/2007	R203 On 01-November-07			Bond Future	8.4900	8.4900	99.5798	99.5798	0.00
04/09/2007	R204 On 07-February-08			Bond Future	8.3800	8.3670	98.4878	98.5570	0.00
04/09/2007	R204 On 02-May-08			Bond Future	8.3200	8.3110	100.7661	100.8348	0.00
04/09/2007	R204 On 01-November-07			Bond Future	8.4500	8.4420	99.7827	99.8524	0.00
04/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5340	95.7919	95.8363	0.00
04/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4600	98.0013	98.0445	0.00
04/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6390	96.8853	96.9309	0.00
04/09/2007	R207 On 07-February-08			Bond Future	8.3200	8.3210	92.5463	92.5463	0.00
04/09/2007	R207 On 02-May-08			Bond Future	8.2700	8.2700	94.6826	94.6826	0.00
04/09/2007	R207 On 01-November-07			Bond Future	8.3900	8.3930	93.6086	93.6086	0.00
04/09/2007	R209 On 07-February-08			Bond Future	7.8500	7.8420	84.2286	84.3248	659.00
04/09/2007	R209 On 02-May-08			Bond Future	7.8100	7.7990	83.0136	83.1104	0.00
04/09/2007	R209 On 01-November-07			Bond Future	7.9100	7.8990	81.9637	82.0590	0.00
04/09/2007	TRT1 On 07-February-08			Index Future	258.4100	258.5010	258.4130	258.5010	0.00
04/09/2007	TRT1 On 01-November-07			Index Future	251.5800	251.6640	251.5800	251.6640	400.00
05/09/2007	\$ / R On 17-March-08			Currency Future	7.4600	7.4446	7.4557	7.4446	7600.00
05/09/2007	\$ / R On 17-September-07			Currency Future	7.2600	7.2443	7.2567	7.2443	2137.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	\$ / R On 14-December-07			Currency Future	7.3500	7.3386	7.3503	7.3386	23630.00
05/09/2007	ALBI On 07-February-08			Index Future	260.8100	260.9450	260.8100	260.9450	8.00
05/09/2007	ALBI On 01-November-07			Index Future	253.6800	253.7970	253.6760	253.7970	0.00
05/09/2007	CRD1 On 07-February-08			Index Future	112.1200	112.1850	112.1170	112.1850	0.00
05/09/2007	CRD1 On 01-November-07			Index Future	109.1500	109.2180	109.1540	109.2180	8.00
05/09/2007	GOVI On 07-February-08			jGovi	261.4400	261.5800	261.4400	261.5800	12.00
05/09/2007	GOVI On 02-May-08			jGovi	268.0300	268.1730	268.0310	268.1730	0.00
05/09/2007	GOVI On 01-November-07			jGovi	254.5300	254.6620	254.5300	254.6620	60.00
05/09/2007	ILBI On 07-February-08			Index Future	287.6400	287.5660	287.6380	287.5660	0.00
05/09/2007	ILBI On 01-November-07			Index Future	279.7700	279.6890	279.7700	279.6890	0.00
05/09/2007	J153 On 31-August-10			jSwap	10.1900	10.2660	0.0681	0.0699	0.00
05/09/2007	J157 On 15-September-15			jSwap	9.6800	9.7090	0.0254	0.0271	0.00
05/09/2007	J186 On 21-December-26			jSwap	8.7100	8.7430	0.1111	0.1141	0.00
05/09/2007	J201 On 22-December-14			jSwap	9.7600	9.8000	0.1199	0.1216	0.00
05/09/2007	J203 On 15-September-17			jSwap	9.5200	9.5480	0.1369	0.1385	0.00
05/09/2007	J204 On 21-December-18			jSwap	9.4100	9.4310	0.1333	0.1345	0.00
05/09/2007	J207 On 15-January-20			jSwap	9.3200	9.3210	0.0961	0.0960	0.00
05/09/2007	JBAR On 21-December-05			jBar	10.1600	10.1630	0.0000	0.0000	0.00
05/09/2007	JFRA On 07-February-08			jFra	10.5100	10.5600	0.0255	0.0256	0.00
05/09/2007	JFRA On 02-May-08			jFra	10.5200	10.5690	0.0272	0.0273	0.00

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05/09/2007	JFRA On 07-August-08			jFra	10.4000	10.4030	0.0253	0.0253	0.00
05/09/2007	JFRA On 01-November-07			jFra	10.4500	10.4620	0.0273	0.0273	0.00
05/09/2007	JFRA On 06-November-08			jFra	10.2400	10.3230	0.0249	0.0251	0.00
05/09/2007	JN02 On 07-February-08			jNote	10.1500	10.2190	0.1809	0.1820	0.00
05/09/2007	JN02 On 02-May-08			jNote	10.0400	10.1190	0.1805	0.1819	0.00
05/09/2007	JN02 On 01-November-07			jNote	10.2500	10.2990	0.1842	0.1849	0.00
05/09/2007	JN05 On 07-February-08			jNote	9.7700	9.8170	0.3815	0.3828	0.00
05/09/2007	JN05 On 02-May-08			jNote	9.7000	9.7480	0.3795	0.3808	0.00
05/09/2007	JN05 On 01-November-07			jNote	9.8400	9.8860	0.3836	0.3849	0.00
05/09/2007	JN10 On 07-February-08			jNote	9.3200	9.3440	0.5944	0.5952	0.00
05/09/2007	JN10 On 02-May-08			jNote	9.2500	9.2730	0.5925	0.5931	0.00
05/09/2007	JN10 On 01-November-07			jNote	9.3900	9.4140	0.5978	0.5986	0.00
05/09/2007	JROD On 31-January-08			jRod	10.1500	10.1540	0.0108	0.0108	0.00
05/09/2007	JROD On 29-February-08			jRod	10.3700	10.3650	0.0116	0.0116	0.00
05/09/2007	JROD On 31-March-08			jRod	10.1500	10.1490	0.0160	0.0160	0.00
05/09/2007	JROD On 28-September-07			jRod	9.4400	9.4410	0.0038	0.0038	0.00
05/09/2007	JROD On 31-October-07			jRod	9.7800	9.7900	0.0047	0.0047	0.00
05/09/2007	JROD On 30-November-07			jRod	10.1200	10.1270	0.0054	0.0054	0.00
05/09/2007	JROD On 31-December-07			jRod	9.9000	9.9060	0.0097	0.0097	0.00
05/09/2007	OTH1 On 07-February-08			Index Future	255.4600	255.6350	255.4580	255.6350	0.00
05/09/2007	OTH1 On 01-November-07			Index Future	248.7100	248.8750	248.7070	248.8750	12.00
05/09/2007	R153 On 07-February-08			Bond Future	9.2100	9.2090	114.3411	114.3411	1818.00
05/09/2007	R153 On 02-May-08			Bond Future	9.1200	9.1240	110.3133	110.3133	0.00
05/09/2007	R153 On 01-November-07			Bond Future	9.3200	9.3240	111.2922	111.2922	124.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	R157 On 07-February-08			Bond Future	8.5400	8.5370	132.8495	132.8495	358.00
05/09/2007	R157 On 02-May-08			Bond Future	8.4800	8.4750	129.0097	129.0097	0.00
05/09/2007	R157 On 01-November-07			Bond Future	8.6200	8.6210	129.3357	129.3357	266.00
05/09/2007	R186 On 07-February-08			Bond Future	8.2200	8.2240	123.1187	123.1187	0.00
05/09/2007	R186 On 02-May-08			Bond Future	8.1800	8.1780	125.9507	125.9507	0.00
05/09/2007	R186 On 01-November-07			Bond Future	8.2900	8.2870	124.9914	124.9914	0.00
05/09/2007	R196 On 07-February-08			Bond Future	9.3600	9.3720	105.1687	105.1599	0.00
05/09/2007	R196 On 02-May-08			Bond Future	9.2400	9.2440	102.4251	102.4182	0.00
05/09/2007	R196 On 01-November-07			Bond Future	9.5300	9.5390	102.3920	102.3810	0.00
05/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5600	102.2184	102.2184	0.00
05/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.4900	104.5790	104.5790	0.00
05/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6540	103.7845	103.7845	91.00
05/09/2007	R203 On 07-February-08			Bond Future	8.4100	8.4120	102.3355	102.3355	0.00
05/09/2007	R203 On 02-May-08			Bond Future	8.3500	8.3520	100.5177	100.5177	0.00
05/09/2007	R203 On 01-November-07			Bond Future	8.4900	8.4900	99.5798	99.5798	0.00
05/09/2007	R204 On 07-February-08			Bond Future	8.3800	8.3770	98.4878	98.4878	0.00
05/09/2007	R204 On 02-May-08			Bond Future	8.3200	8.3210	100.7661	100.7661	0.00
05/09/2007	R204 On 01-November-07			Bond Future	8.4500	8.4520	99.7827	99.7827	0.00
05/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5440	95.7919	95.7919	0.00
05/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4700	98.0013	98.0013	0.00
05/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6490	96.8853	96.8853	0.00
05/09/2007	R207 On 07-February-08			Bond Future	8.3200	8.3210	92.5463	92.5463	0.00
05/09/2007	R207 On 02-May-08			Bond Future	8.2700	8.2700	94.6826	94.6826	0.00
05/09/2007	R207 On 01-November-07			Bond Future	8.3900	8.3930	93.6086	93.6086	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
05/09/2007	R209 On 07-February-08			Bond Future	7.8500	7.8520	84.2286	84.2286	659.00
05/09/2007	R209 On 02-May-08			Bond Future	7.8100	7.8090	83.0136	83.0136	0.00
05/09/2007	R209 On 01-November-07			Bond Future	7.9100	7.9090	81.9637	81.9637	0.00
05/09/2007	TRT1 On 07-February-08			Index Future	258.2700	258.4130	258.2740	258.4130	0.00
05/09/2007	TRT1 On 01-November-07			Index Future	251.4500	251.5800	251.4480	251.5800	400.00
06/09/2007	\$ / R On 17-March-08			Currency Future	7.4200	7.4557	7.4237	7.4557	7600.00
06/09/2007	\$ / R On 17-September-07			Currency Future	7.2300	7.2567	7.2260	7.2567	2137.00
06/09/2007	\$ / R On 14-December-07			Currency Future	7.3200	7.3503	7.3187	7.3503	23630.00
06/09/2007	ALBI On 07-February-08			Index Future	260.8500	260.8100	260.8540	260.8100	8.00
06/09/2007	ALBI On 01-November-07			Index Future	253.7200	253.6760	253.7170	253.6760	0.00
06/09/2007	CRD1 On 07-February-08			Index Future	112.1200	112.1170	112.1240	112.1170	0.00
06/09/2007	CRD1 On 01-November-07			Index Future	109.1600	109.1540	109.1610	109.1540	8.00
06/09/2007	GOVI On 07-February-08			jGovi	261.4400	261.4400	261.4430	261.4400	12.00
06/09/2007	GOVI On 02-May-08			jGovi	268.0300	268.0310	268.0340	268.0310	0.00
06/09/2007	GOVI On 01-November-07			jGovi	254.5400	254.5300	254.5350	254.5300	60.00
06/09/2007	ILBI On 07-February-08			Index Future	287.7200	287.6380	287.7230	287.6380	0.00
06/09/2007	ILBI On 01-November-07			Index Future	279.8500	279.7700	279.8510	279.7700	0.00
06/09/2007	J153 On 31-August-10			jSwap	10.1900	10.1940	0.0679	0.0681	0.00
06/09/2007	J157 On 15-September-15			jSwap	9.6500	9.6790	0.0236	0.0254	0.00
06/09/2007	J186 On 21-December-26			jSwap	8.7200	8.7070	0.1121	0.1111	0.00
06/09/2007	J201 On 22-December-14			jSwap	9.7300	9.7620	0.1184	0.1199	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
06/09/2007	J203 On 15-September-17			jSwap	9.4900	9.5200	0.1351	0.1369	0.00
06/09/2007	J204 On 21-December-18			jSwap	9.3800	9.4090	0.1316	0.1333	0.00
06/09/2007	J207 On 15-January-20			jSwap	9.2800	9.3210	0.0933	0.0961	0.00
06/09/2007	JBAR On 21-December-05			jBar	0.0000	10.1630	0.0000	0.0000	0.00
06/09/2007	JFRA On 07-February-08			jFra	10.5300	10.5140	0.0256	0.0255	0.00
06/09/2007	JFRA On 02-May-08			jFra	10.5400	10.5190	0.0272	0.0272	0.00
06/09/2007	JFRA On 07-August-08			jFra	10.3800	10.4030	0.0252	0.0253	0.00
06/09/2007	JFRA On 01-November-07			jFra	10.4500	10.4470	0.0273	0.0273	0.00
06/09/2007	JFRA On 06-November-08			jFra	10.2400	10.2410	0.0249	0.0249	0.00
06/09/2007	JN02 On 07-February-08			jNote	10.1400	10.1480	0.1807	0.1809	0.00
06/09/2007	JN02 On 02-May-08			jNote	10.0300	10.0370	0.1803	0.1805	0.00
06/09/2007	JN02 On 01-November-07			jNote	10.2400	10.2520	0.1840	0.1842	0.00
06/09/2007	JN05 On 07-February-08			jNote	9.7300	9.7690	0.3803	0.3815	0.00
06/09/2007	JN05 On 02-May-08			jNote	9.6600	9.7010	0.3783	0.3795	0.00
06/09/2007	JN05 On 01-November-07			jNote	9.8100	9.8400	0.3825	0.3836	0.00
06/09/2007	JN10 On 07-February-08			jNote	9.2900	9.3150	0.5933	0.5944	0.00
06/09/2007	JN10 On 02-May-08			jNote	9.2200	9.2470	0.5913	0.5925	0.00
06/09/2007	JN10 On 01-November-07			jNote	9.3600	9.3850	0.5966	0.5978	0.00
06/09/2007	JROD On 31-January-08			jRod	10.1500	10.1530	0.0108	0.0108	0.00
06/09/2007	JROD On 29-February-08			jRod	10.3600	10.3670	0.0116	0.0116	0.00
06/09/2007	JROD On 31-March-08			jRod	10.1500	10.1510	0.0160	0.0160	0.00
06/09/2007	JROD On 28-September-07			jRod	9.4300	9.4380	0.0038	0.0038	0.00
06/09/2007	JROD On 31-October-07			jRod	9.7800	9.7820	0.0047	0.0047	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
06/09/2007	JROD On 30-November-07			jRod	10.1100	10.1180	0.0054	0.0054	0.00
06/09/2007	JROD On 31-December-07			jRod	9.9000	9.9020	0.0097	0.0097	0.00
06/09/2007	OTH1 On 07-February-08			Index Future	255.5300	255.4580	255.5300	255.4580	0.00
06/09/2007	OTH1 On 01-November-07			Index Future	248.7800	248.7070	248.7770	248.7070	12.00
06/09/2007	R153 On 07-February-08			Bond Future	9.1900	9.2090	114.3880	114.3411	1818.00
06/09/2007	R153 On 02-May-08			Bond Future	9.1000	9.1240	110.3564	110.3133	0.00
06/09/2007	R153 On 01-November-07			Bond Future	9.3000	9.3240	111.3436	111.2922	124.00
06/09/2007	R157 On 07-February-08			Bond Future	8.5400	8.5370	132.8495	132.8495	358.00
06/09/2007	R157 On 02-May-08			Bond Future	8.4800	8.4750	129.0097	129.0097	0.00
06/09/2007	R157 On 01-November-07			Bond Future	8.6200	8.6210	129.3357	129.3357	266.00
06/09/2007	R186 On 07-February-08			Bond Future	8.2200	8.2240	123.1187	123.1187	0.00
06/09/2007	R186 On 02-May-08			Bond Future	8.1800	8.1780	125.9507	125.9507	0.00
06/09/2007	R186 On 01-November-07			Bond Future	8.2900	8.2870	124.9914	124.9914	0.00
06/09/2007	R196 On 07-February-08			Bond Future	9.3500	9.3630	105.1814	105.1687	0.00
06/09/2007	R196 On 02-May-08			Bond Future	9.2200	9.2350	102.4367	102.4251	0.00
06/09/2007	R196 On 01-November-07			Bond Future	9.5200	9.5300	102.4030	102.3920	0.00
06/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5600	102.2184	102.2184	0.00
06/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.4900	104.5790	104.5790	0.00
06/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6540	103.7845	103.7845	91.00
06/09/2007	R203 On 07-February-08			Bond Future	8.4200	8.4120	102.2711	102.3355	0.00
06/09/2007	R203 On 02-May-08			Bond Future	8.3600	8.3520	100.4539	100.5177	0.00
06/09/2007	R203 On 01-November-07			Bond Future	8.5000	8.4900	99.5146	99.5798	0.00
06/09/2007	R204 On 07-February-08			Bond Future	8.3900	8.3770	98.4187	98.4878	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
06/09/2007	R204 On 02-May-08			Bond Future	8.3300	8.3210	100.6975	100.7661	0.00
06/09/2007	R204 On 01-November-07			Bond Future	8.4600	8.4520	99.7130	99.7827	0.00
06/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5440	95.7919	95.7919	0.00
06/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4700	98.0013	98.0013	0.00
06/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6490	96.8853	96.8853	0.00
06/09/2007	R207 On 07-February-08			Bond Future	8.3300	8.3210	92.4757	92.5463	0.00
06/09/2007	R207 On 02-May-08			Bond Future	8.2800	8.2700	94.6124	94.6826	0.00
06/09/2007	R207 On 01-November-07			Bond Future	8.4000	8.3930	93.5376	93.6086	0.00
06/09/2007	R209 On 07-February-08			Bond Future	7.8400	7.8520	84.3248	84.2286	659.00
06/09/2007	R209 On 02-May-08			Bond Future	7.8000	7.8090	83.1104	83.0136	0.00
06/09/2007	R209 On 01-November-07			Bond Future	7.9000	7.9090	82.0590	81.9637	0.00
06/09/2007	TRT1 On 07-February-08			Index Future	258.2800	258.2740	258.2790	258.2740	0.00
06/09/2007	TRT1 On 01-November-07			Index Future	251.4500	251.4480	251.4540	251.4480	400.00
07/09/2007	\$ / R On 17-March-08			Currency Future	7.4100	7.4237	7.4122	7.4237	7600.00
07/09/2007	\$ / R On 17-September-07			Currency Future	7.2100	7.2260	7.2118	7.2260	2137.00
07/09/2007	\$ / R On 14-December-07			Currency Future	7.3000	7.3187	7.3044	7.3187	23630.00
07/09/2007	ALBI On 07-February-08			Index Future	260.8500	260.8540	260.8540	260.8540	8.00
07/09/2007	ALBI On 01-November-07			Index Future	253.7200	253.7170	253.7170	253.7170	0.00
07/09/2007	CRD1 On 07-February-08			Index Future	111.7300	112.1240	111.7310	112.1240	0.00
07/09/2007	CRD1 On 01-November-07			Index Future	108.7800	109.1610	108.7790	109.1610	8.00
07/09/2007	GOVI On 07-February-08			jGovi	261.3100	261.4430	261.3050	261.4430	12.00
07/09/2007	GOVI On 02-May-08			jGovi	267.8900	268.0340	267.8930	268.0340	0.00
07/09/2007	GOVI On 01-November-07			jGovi	254.4000	254.5350	254.4010	254.5350	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2007	ILBI On 07-February-08			Index Future	287.7200	287.7230	287.7230	287.7230	0.00
07/09/2007	ILBI On 01-November-07			Index Future	279.8500	279.8510	279.8510	279.8510	0.00
07/09/2007	J153 On 31-August-10			jSwap	10.1900	10.1850	0.0680	0.0679	0.00
07/09/2007	J157 On 15-September-15			jSwap	9.6600	9.6470	0.0242	0.0236	0.00
07/09/2007	J186 On 21-December-26			jSwap	8.7100	8.7170	0.1116	0.1121	0.00
07/09/2007	J201 On 22-December-14			jSwap	9.7300	9.7320	0.1186	0.1184	0.00
07/09/2007	J203 On 15-September-17			jSwap	9.5000	9.4920	0.1357	0.1351	0.00
07/09/2007	J204 On 21-December-18			jSwap	9.3900	9.3830	0.1321	0.1316	0.00
07/09/2007	J207 On 15-January-20			jSwap	9.2900	9.2800	0.0938	0.0933	0.00
07/09/2007	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
07/09/2007	JFRA On 07-February-08			jFra	10.5100	10.5340	0.0255	0.0256	0.00
07/09/2007	JFRA On 02-May-08			jFra	10.5200	10.5380	0.0272	0.0272	0.00
07/09/2007	JFRA On 07-August-08			jFra	10.3300	10.3810	0.0251	0.0252	0.00
07/09/2007	JFRA On 01-November-07			jFra	10.4500	10.4500	0.0273	0.0273	0.00
07/09/2007	JFRA On 06-November-08			jFra	10.2000	10.2350	0.0248	0.0249	0.00
07/09/2007	JN02 On 07-February-08			jNote	10.1300	10.1400	0.1806	0.1807	0.00
07/09/2007	JN02 On 02-May-08			jNote	10.0200	10.0250	0.1803	0.1803	0.00
07/09/2007	JN02 On 01-November-07			jNote	10.2300	10.2430	0.1837	0.1840	0.00
07/09/2007	JN05 On 07-February-08			jNote	9.7300	9.7340	0.3801	0.3803	0.00
07/09/2007	JN05 On 02-May-08			jNote	9.6600	9.6630	0.3781	0.3783	0.00
07/09/2007	JN05 On 01-November-07			jNote	9.8000	9.8070	0.3822	0.3825	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
07/09/2007	JN10 On 07-February-08			jNote	9.2900	9.2850	0.5937	0.5933	0.00
07/09/2007	JN10 On 02-May-08			jNote	9.2200	9.2160	0.5918	0.5913	0.00
07/09/2007	JN10 On 01-November-07			jNote	9.3600	9.3550	0.5971	0.5966	0.00
07/09/2007	JROD On 31-January-08			jRod	10.1500	10.1480	0.0112	0.0108	0.00
07/09/2007	JROD On 29-February-08			jRod	10.3600	10.3610	0.0121	0.0116	0.00
07/09/2007	JROD On 31-March-08			jRod	10.1500	10.1470	0.0165	0.0160	0.00
07/09/2007	JROD On 28-September-07			jRod	9.4300	9.4340	0.0043	0.0038	0.00
07/09/2007	JROD On 31-October-07			jRod	9.7700	9.7750	0.0051	0.0047	0.00
07/09/2007	JROD On 30-November-07			jRod	10.1100	10.1080	0.0058	0.0054	0.00
07/09/2007	JROD On 31-December-07			jRod	9.9000	9.8970	0.0102	0.0097	0.00
07/09/2007	OTH1 On 07-February-08			Index Future	255.3000	255.5300	255.3020	255.5300	0.00
07/09/2007	OTH1 On 01-November-07			Index Future	248.5600	248.7770	248.5570	248.7770	12.00
07/09/2007	R153 On 07-February-08			Bond Future	9.1900	9.1890	114.3880	114.3880	806.00
07/09/2007	R153 On 02-May-08			Bond Future	9.1000	9.1040	110.3564	110.3564	0.00
07/09/2007	R153 On 01-November-07			Bond Future	9.3000	9.3040	111.3436	111.3436	124.00
07/09/2007	R157 On 07-February-08			Bond Future	8.5500	8.5370	132.7849	132.8495	358.00
07/09/2007	R157 On 02-May-08			Bond Future	8.4900	8.4750	128.9466	129.0097	0.00
07/09/2007	R157 On 01-November-07			Bond Future	8.6300	8.6210	129.2696	129.3357	266.00
07/09/2007	R186 On 07-February-08			Bond Future	8.2300	8.2240	123.0084	123.1187	0.00
07/09/2007	R186 On 02-May-08			Bond Future	8.1900	8.1780	125.8405	125.9507	0.00
07/09/2007	R186 On 01-November-07			Bond Future	8.3000	8.2870	124.8813	124.9914	0.00
07/09/2007	R196 On 07-February-08			Bond Future	9.3500	9.3500	105.1795	105.1814	0.00
07/09/2007	R196 On 02-May-08			Bond Future	9.2200	9.2200	102.4367	102.4367	0.00
07/09/2007	R196 On 01-November-07			Bond Future	9.5300	9.5210	102.3969	102.4030	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
07/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5600	102.2184	102.2184	0.00
07/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.4900	104.5790	104.5790	0.00
07/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6540	103.7845	103.7845	91.00
07/09/2007	R203 On 07-February-08			Bond Future	8.4500	8.4220	102.0780	102.2711	0.00
07/09/2007	R203 On 02-May-08			Bond Future	8.3900	8.3620	100.2629	100.4539	0.00
07/09/2007	R203 On 01-November-07			Bond Future	8.5300	8.5000	99.3194	99.5146	0.00
07/09/2007	R204 On 07-February-08			Bond Future	8.4200	8.3870	98.2117	98.4187	7.00
07/09/2007	R204 On 02-May-08			Bond Future	8.3600	8.3310	100.4922	100.6975	0.00
07/09/2007	R204 On 01-November-07			Bond Future	8.4900	8.4620	99.5045	99.7130	0.00
07/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5440	95.7919	95.7919	0.00
07/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4700	98.0013	98.0013	0.00
07/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6490	96.8853	96.8853	0.00
07/09/2007	R207 On 07-February-08			Bond Future	8.3400	8.3310	92.4051	92.4757	0.00
07/09/2007	R207 On 02-May-08			Bond Future	8.2900	8.2800	94.5422	94.6124	0.00
07/09/2007	R207 On 01-November-07			Bond Future	8.4100	8.4030	93.4667	93.5376	0.00
07/09/2007	R209 On 07-February-08			Bond Future	7.8500	7.8420	84.2286	84.3248	659.00
07/09/2007	R209 On 02-May-08			Bond Future	7.8100	7.7990	83.0136	83.1104	0.00
07/09/2007	R209 On 01-November-07			Bond Future	7.9100	7.8990	81.9637	82.0590	0.00
07/09/2007	TRT1 On 07-February-08			Index Future	258.1300	258.2790	258.1330	258.2790	0.00
07/09/2007	TRT1 On 01-November-07			Index Future	251.3100	251.4540	251.3130	251.4540	400.00