



# Derivatives Weekly Statistics Report

From 2007/11/05 To 2007/11/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	\$ / R On 17-March-08			Currency Future	6.7400	6.6677	6.7373	6.6677	20919.00
05/11/2007	\$ / R On 13-June-08			Currency Future	6.8500	6.7660	6.8466	6.7660	2527.00
05/11/2007	\$ / R On 14-December-07			Currency Future	6.6300	6.5741	6.6340	6.5741	25355.00
05/11/2007	£ / R On 17-March-08			Currency Future	13.9500	13.7221	13.9548	13.7221	0.00
05/11/2007	£ / R On 13-June-08			Currency Future	14.1400	13.8764	14.1353	13.8764	0.00
05/11/2007	£ / R On 14-December-07			Currency Future	13.7800	13.5742	13.7839	13.5742	37.00
05/11/2007	€ / R On 17-March-08			Currency Future	9.7700	9.6393	9.7704	9.6393	750.00
05/11/2007	€ / R On 13-June-08			Currency Future	9.9300	9.7815	9.9292	9.7815	0.00
05/11/2007	€ / R On 14-December-07			Currency Future	9.6100	9.4979	9.6140	9.4979	1.00
05/11/2007	ALBI On 07-February-08			Index Future	265.2800	265.7670	265.2800	265.7670	508.00
05/11/2007	ALBI On 02-May-08			Index Future	265.8100	266.2820	265.8060	266.2820	0.00
05/11/2007	ALBI On 07-August-08			Index Future	273.5100	273.9560	273.5130	273.9560	0.00
05/11/2007	ALBI On 06-November-08			Index Future	280.7100	281.1150	280.7110	281.1150	0.00
05/11/2007	CRD1 On 07-February-08			Index Future	113.9000	114.0510	113.9030	114.0510	0.00
05/11/2007	CRD1 On 02-May-08			Index Future	116.8500	117.0030	116.8510	117.0030	0.00
05/11/2007	CRD1 On 07-August-08			Index Future	121.6000	121.7400	121.5980	121.7400	0.00
05/11/2007	CRD1 On 06-November-08			Index Future	122.9700	124.9210	122.9670	124.9210	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	GOVI On 07-February-08			jGovi	266.4500	266.8950	266.4450	266.8950	5.00
05/11/2007	GOVI On 02-May-08			jGovi	273.3400	273.8020	273.3410	273.8020	0.00
05/11/2007	GOVI On 07-August-08			jGovi	280.5000	280.9690	280.4960	280.9690	0.00
05/11/2007	GOVI On 06-November-08			jGovi	287.6500	288.1310	287.6470	288.1310	60.00
05/11/2007	ILBI On 07-February-08			Index Future	294.6100	294.1920	294.6140	294.1920	0.00
05/11/2007	J153 On 31-August-10			jSwap	10.0800	10.0230	0.0664	0.0648	0.00
05/11/2007	J157 On 15-September-15			jSwap	9.0600	9.0210	0.0109	0.0128	0.00
05/11/2007	J186 On 21-December-26			jSwap	8.2500	8.2360	0.0730	0.0714	0.00
05/11/2007	J201 On 22-December-14			jSwap	9.1600	9.1260	0.0909	0.0888	0.00
05/11/2007	J203 On 15-September-17			jSwap	8.8800	8.8490	0.0902	0.0880	0.00
05/11/2007	J204 On 21-December-18			jSwap	8.8200	8.7870	0.0959	0.0937	0.00
05/11/2007	J207 On 15-January-20			jSwap	8.7300	8.7020	0.0555	0.0534	0.00
05/11/2007	JBAR On 21-December-05			jBar	10.7100	10.7130	10.7130	10.7130	0.00
05/11/2007	JFRA On 07-February-08			jFra	10.8200	10.7690	0.0263	0.0262	0.00
05/11/2007	JFRA On 05-February-09			jFra	10.0500	9.9520	0.0244	0.0242	0.00
05/11/2007	JFRA On 02-May-08			jFra	10.8000	10.7300	0.0279	0.0277	0.00
05/11/2007	JFRA On 07-May-09			jFra	9.7600	9.6600	0.0238	0.0235	0.00
05/11/2007	JFRA On 07-August-08			jFra	10.5800	10.5010	0.0257	0.0255	0.00
05/11/2007	JFRA On 06-August-09			jFra	9.4600	9.3570	0.0230	0.0228	0.00
05/11/2007	JFRA On 06-November-08			jFra	10.3200	10.2190	0.0251	0.0248	0.00
05/11/2007	JFRA On 05-November-09			jFra	9.1400	9.0980	0.0223	0.0222	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
05/11/2007	JN02 On 07-February-08			jNote	10.1500	10.0680	0.1806	0.1794	0.00
05/11/2007	JN02 On 02-May-08			jNote	9.9200	9.8380	0.1783	0.1771	0.00
05/11/2007	JN02 On 07-August-08			jNote	9.6500	9.5720	0.1726	0.1714	0.00
05/11/2007	JN05 On 07-February-08			jNote	9.1900	9.1320	0.3617	0.3600	0.00
05/11/2007	JN05 On 02-May-08			jNote	9.0500	8.9940	0.3577	0.3561	0.00
05/11/2007	JN05 On 07-August-08			jNote	8.8900	8.8390	0.3522	0.3505	0.00
05/11/2007	JN10 On 07-February-08			jNote	8.6600	8.6250	0.5666	0.5655	0.00
05/11/2007	JN10 On 02-May-08			jNote	8.5600	8.5290	0.5641	0.5629	0.00
05/11/2007	JN10 On 07-August-08			jNote	8.4600	8.4230	0.5595	0.5584	0.00
05/11/2007	JROD On 31-January-08			jRod	10.6700	10.6860	0.0068	0.0074	0.00
05/11/2007	JROD On 29-February-08			jRod	10.4300	10.4360	0.0121	0.0127	0.00
05/11/2007	JROD On 31-March-08			jRod	10.6200	10.6290	0.0132	0.0137	0.00
05/11/2007	JROD On 30-April-08			jRod	10.7700	10.7830	0.0136	0.0141	0.00
05/11/2007	JROD On 30-May-08			jRod	10.5600	10.5720	0.0188	0.0194	0.00
05/11/2007	JROD On 30-June-08			jRod	10.6900	10.7010	0.0198	0.0203	0.00
05/11/2007	JROD On 31-July-08			jRod	10.8100	10.8150	0.0203	0.0208	0.00
05/11/2007	JROD On 30-November-07			jRod	10.0000	10.0110	0.0052	0.0058	0.00
05/11/2007	JROD On 31-December-07			jRod	10.3400	10.3560	0.0062	0.0067	0.00
05/11/2007	OTH1 On 07-February-08			Index Future	260.6100	261.3270	260.6120	261.3270	0.00
05/11/2007	OTH1 On 02-May-08			Index Future	267.3600	268.0900	267.3570	268.0900	0.00
05/11/2007	OTH1 On 07-August-08			Index Future	251.3700	251.9830	251.3670	251.9830	0.00
05/11/2007	OTH1 On 06-November-08			Index Future	281.3500	258.5670	281.3500	258.5670	12.00
05/11/2007	R153 On 07-February-08			Bond Future	8.7600	8.7040	115.3903	115.5328	8666.00
05/11/2007	R153 On 02-May-08			Bond Future	8.5500	8.4930	111.5509	111.6820	0.00
05/11/2007	R153 On 07-August-08			Bond Future	8.3400	8.2820	114.4388	114.5562	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
05/11/2007	R157 On 07-February-08			Bond Future	8.0700	8.0270	135.9341	136.2012	9179.00
05/11/2007	R157 On 02-May-08			Bond Future	7.9500	7.9110	132.3791	132.6411	0.00
05/11/2007	R157 On 07-August-08			Bond Future	7.8500	7.8050	135.8017	136.0572	0.00
05/11/2007	R186 On 07-February-08			Bond Future	7.8800	7.8420	126.9826	127.4465	0.00
05/11/2007	R186 On 02-May-08			Bond Future	7.8100	7.7660	130.1606	130.6262	0.00
05/11/2007	R186 On 07-August-08			Bond Future	7.7400	7.7000	128.2851	128.7511	0.00
05/11/2007	R196 On 07-February-08			Bond Future	9.3700	9.3000	105.1579	105.2304	0.00
05/11/2007	R196 On 02-May-08			Bond Future	9.1200	9.0420	102.5180	102.5745	0.00
05/11/2007	R196 On 07-August-08			Bond Future	8.7900	8.7060	105.1168	105.1588	0.00
05/11/2007	R201 On 07-February-08			Bond Future	8.1500	8.1050	104.3799	104.5913	910.00
05/11/2007	R201 On 02-May-08			Bond Future	8.0200	7.9770	106.9938	107.2013	0.00
05/11/2007	R201 On 07-August-08			Bond Future	7.9000	7.8630	105.3959	105.5983	0.00
05/11/2007	R203 On 07-February-08			Bond Future	8.0200	7.9780	104.9197	105.1870	0.00
05/11/2007	R203 On 02-May-08			Bond Future	7.9200	7.8750	103.3569	103.6221	0.00
05/11/2007	R203 On 07-August-08			Bond Future	7.8200	7.7820	106.0990	106.3608	0.00
05/11/2007	R204 On 07-February-08			Bond Future	8.0200	7.9750	101.0349	101.3218	3331.00
05/11/2007	R204 On 02-May-08			Bond Future	7.9200	7.8810	103.5623	103.8477	0.00
05/11/2007	R204 On 07-August-08			Bond Future	7.8400	7.7980	102.2558	102.5386	0.00
05/11/2007	R206 On 07-February-08			Bond Future	8.1300	8.0910	97.6470	97.8291	0.00
05/11/2007	R206 On 02-May-08			Bond Future	7.9900	7.9540	100.0876	100.2654	0.00
05/11/2007	R206 On 07-August-08			Bond Future	7.8700	7.8270	98.9660	99.1384	0.00
05/11/2007	R207 On 07-February-08			Bond Future	7.9900	7.9500	94.9261	95.2192	0.00
05/11/2007	R207 On 02-May-08			Bond Future	7.9100	7.8650	97.2960	97.5883	0.00
05/11/2007	R207 On 07-August-08			Bond Future	7.8300	7.7890	96.2229	96.5134	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
05/11/2007	R209 On 07-February-08			Bond Future	7.6000	7.5530	86.6794	87.1858	6590.00
05/11/2007	R209 On 02-May-08			Bond Future	7.5400	7.4900	85.6837	86.1954	0.00
05/11/2007	R209 On 07-August-08			Bond Future	7.4800	7.4340	87.9532	88.4692	0.00
05/11/2007	TRT1 On 07-February-08			Index Future	263.2200	263.6710	263.2190	263.6710	0.00
05/11/2007	TRT1 On 02-May-08			Index Future	270.0300	270.4950	270.0310	270.4950	0.00
05/11/2007	TRT1 On 07-August-08			Index Future	277.1900	277.6160	277.1940	277.6160	0.00
05/11/2007	TRT1 On 06-November-08			Index Future	284.1600	284.8700	284.1640	284.8700	400.00
06/11/2007	\$ / R On 17-March-08			Currency Future	6.7100	6.7373	6.7087	6.7373	20962.00
06/11/2007	\$ / R On 13-June-08			Currency Future	6.7700	6.8466	6.7671	6.8466	2547.00
06/11/2007	\$ / R On 14-December-07			Currency Future	6.5600	6.6340	6.5569	6.6340	24092.00
06/11/2007	£ / R On 17-March-08			Currency Future	13.9500	13.9548	13.9525	13.9548	0.00
06/11/2007	£ / R On 13-June-08			Currency Future	14.0300	14.1353	14.0294	14.1353	0.00
06/11/2007	£ / R On 14-December-07			Currency Future	13.6800	13.7839	13.6778	13.7839	37.00
06/11/2007	€ / R On 17-March-08			Currency Future	9.7800	9.7704	9.7819	9.7704	751.00
06/11/2007	€ / R On 13-June-08			Currency Future	9.8700	9.9292	9.8679	9.9292	0.00
06/11/2007	€ / R On 14-December-07			Currency Future	9.5500	9.6140	9.5534	9.6140	1.00
06/11/2007	ALBI On 07-February-08			Index Future	266.0600	265.2800	266.0580	265.2800	508.00
06/11/2007	ALBI On 02-May-08			Index Future	266.6400	265.8060	266.6370	265.8060	0.00
06/11/2007	ALBI On 07-August-08			Index Future	274.3800	273.5130	274.3750	273.5130	0.00
06/11/2007	ALBI On 06-November-08			Index Future	281.6000	280.7110	281.5990	280.7110	0.00
06/11/2007	CRD1 On 07-February-08			Index Future	114.1400	113.9030	114.1410	113.9030	0.00
06/11/2007	CRD1 On 02-May-08			Index Future	117.1000	116.8510	117.0950	116.8510	0.00
06/11/2007	CRD1 On 07-August-08			Index Future	121.6100	121.5980	121.6050	121.5980	0.00
06/11/2007	CRD1 On 06-November-08			Index Future	123.2300	122.9670	123.2250	122.9670	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2007	GOVI On 07-February-08			jGovi	267.1800	266.4450	267.1760	266.4450	5.00
06/11/2007	GOVI On 02-May-08			jGovi	274.0900	273.3410	274.0920	273.3410	0.00
06/11/2007	GOVI On 07-August-08			jGovi	281.2700	280.4960	281.2670	280.4960	0.00
06/11/2007	GOVI On 06-November-08			jGovi	288.4400	287.6470	288.4390	287.6470	60.00
06/11/2007	ILBI On 07-February-08			Index Future	295.3000	294.6140	295.2960	294.6140	0.00
06/11/2007	J153 On 31-August-10			jSwap	10.0600	10.0840	0.0659	0.0664	0.00
06/11/2007	J157 On 15-September-15			jSwap	8.9900	9.0550	0.0149	0.0109	0.00
06/11/2007	J186 On 21-December-26			jSwap	8.1800	8.2530	0.0664	0.0730	0.00
06/11/2007	J201 On 22-December-14			jSwap	9.1000	9.1640	0.0874	0.0909	0.00
06/11/2007	J203 On 15-September-17			jSwap	8.8000	8.8840	0.0853	0.0902	0.00
06/11/2007	J204 On 21-December-18			jSwap	8.7500	8.8180	0.0909	0.0959	0.00
06/11/2007	J207 On 15-January-20			jSwap	8.6600	8.7300	0.0504	0.0555	0.00
06/11/2007	JBAR On 21-December-05			jBar	10.7200	10.7130	10.7170	10.7130	0.00
06/11/2007	JFRA On 07-February-08			jFra	10.8200	10.8150	0.0263	0.0263	0.00
06/11/2007	JFRA On 05-February-09			jFra	10.0300	10.0490	0.0244	0.0244	0.00
06/11/2007	JFRA On 02-May-08			jFra	10.8000	10.7950	0.0279	0.0279	0.00
06/11/2007	JFRA On 07-May-09			jFra	9.7500	9.7610	0.0237	0.0238	0.00
06/11/2007	JFRA On 07-August-08			jFra	10.5800	10.5750	0.0257	0.0257	0.00
06/11/2007	JFRA On 06-August-09			jFra	9.4500	9.4570	0.0230	0.0230	0.00
06/11/2007	JFRA On 06-November-08			jFra	10.2900	10.3210	0.0250	0.0251	0.00
06/11/2007	JFRA On 05-November-09			jFra	9.0900	9.1410	0.0222	0.0223	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
06/11/2007	JN02 On 07-February-08			jNote	10.1400	10.1460	0.1804	0.1806	0.00
06/11/2007	JN02 On 02-May-08			jNote	9.9000	9.9160	0.1780	0.1783	0.00
06/11/2007	JN02 On 07-August-08			jNote	9.6100	9.6450	0.1720	0.1726	0.00
06/11/2007	JN05 On 07-February-08			jNote	9.1200	9.1880	0.3592	0.3617	0.00
06/11/2007	JN05 On 02-May-08			jNote	8.9700	9.0500	0.3551	0.3577	0.00
06/11/2007	JN05 On 07-August-08			jNote	8.8100	8.8940	0.3492	0.3522	0.00
06/11/2007	JN10 On 07-February-08			jNote	8.5800	8.6600	0.5630	0.5666	0.00
06/11/2007	JN10 On 02-May-08			jNote	8.4800	8.5640	0.5604	0.5641	0.00
06/11/2007	JN10 On 07-August-08			jNote	8.3700	8.4550	0.5558	0.5595	0.00
06/11/2007	JROD On 31-January-08			jRod	10.6600	10.6690	0.0068	0.0068	0.00
06/11/2007	JROD On 29-February-08			jRod	10.4300	10.4280	0.0122	0.0121	0.00
06/11/2007	JROD On 31-March-08			jRod	10.6500	10.6210	0.0133	0.0132	0.00
06/11/2007	JROD On 30-April-08			jRod	10.8200	10.7730	0.0138	0.0136	0.00
06/11/2007	JROD On 30-May-08			jRod	10.6000	10.5640	0.0191	0.0188	0.00
06/11/2007	JROD On 30-June-08			jRod	10.7400	10.6940	0.0201	0.0198	0.00
06/11/2007	JROD On 31-July-08			jRod	10.8600	10.8090	0.0206	0.0203	0.00
06/11/2007	JROD On 30-November-07			jRod	10.0000	10.0000	0.0052	0.0052	0.00
06/11/2007	JROD On 31-December-07			jRod	10.3300	10.3400	0.0062	0.0062	0.00
06/11/2007	OTH1 On 07-February-08			Index Future	261.6700	260.6120	261.6710	260.6120	0.00
06/11/2007	OTH1 On 02-May-08			Index Future	268.4400	267.3570	268.4440	267.3570	0.00
06/11/2007	OTH1 On 07-August-08			Index Future	252.4900	251.3670	252.4900	251.3670	0.00
06/11/2007	OTH1 On 06-November-08			Index Future	282.5000	281.3500	282.4960	281.3500	12.00
06/11/2007	R153 On 07-February-08			Bond Future	8.7100	8.7640	115.5090	115.3903	8666.00
06/11/2007	R153 On 02-May-08			Bond Future	8.5000	8.5530	111.6602	111.5509	0.00
06/11/2007	R153 On 07-August-08			Bond Future	8.2900	8.3420	114.5366	114.4388	0.00

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06/11/2007	R157 On 07-February-08			Bond Future	8.0100	8.0670	136.3350	135.9341	9179.00
06/11/2007	R157 On 02-May-08			Bond Future	7.8900	7.9510	132.7724	132.3791	0.00
06/11/2007	R157 On 07-August-08			Bond Future	7.7900	7.8450	136.1851	135.8017	0.00
06/11/2007	R186 On 07-February-08			Bond Future	7.8200	7.8820	127.6795	126.9826	0.00
06/11/2007	R186 On 02-May-08			Bond Future	7.7500	7.8060	130.8600	130.1606	0.00
06/11/2007	R186 On 07-August-08			Bond Future	7.6800	7.7400	128.9850	128.2851	0.00
06/11/2007	R196 On 07-February-08			Bond Future	9.3200	9.3740	105.2128	105.1579	0.00
06/11/2007	R196 On 02-May-08			Bond Future	9.0500	9.1150	102.5707	102.5180	0.00
06/11/2007	R196 On 07-August-08			Bond Future	8.7100	8.7850	105.1583	105.1168	0.00
06/11/2007	R201 On 07-February-08			Bond Future	8.0900	8.1450	104.6972	104.3799	910.00
06/11/2007	R201 On 02-May-08			Bond Future	7.9600	8.0170	107.3052	106.9938	0.00
06/11/2007	R201 On 07-August-08			Bond Future	7.8400	7.9030	105.6997	105.3959	0.00
06/11/2007	R203 On 07-February-08			Bond Future	7.9600	8.0180	105.3209	104.9197	0.00
06/11/2007	R203 On 02-May-08			Bond Future	7.8600	7.9150	103.7550	103.3569	0.00
06/11/2007	R203 On 07-August-08			Bond Future	7.7600	7.8220	106.4921	106.0990	0.00
06/11/2007	R204 On 07-February-08			Bond Future	7.9700	8.0150	101.3936	101.0349	3331.00
06/11/2007	R204 On 02-May-08			Bond Future	7.8700	7.9210	103.9192	103.5623	0.00
06/11/2007	R204 On 07-August-08			Bond Future	7.7900	7.8380	102.6095	102.2558	0.00
06/11/2007	R206 On 07-February-08			Bond Future	8.0700	8.1310	97.9202	97.6470	0.00
06/11/2007	R206 On 02-May-08			Bond Future	7.9300	7.9940	100.3545	100.0876	0.00
06/11/2007	R206 On 07-August-08			Bond Future	7.8100	7.8670	99.2248	98.9660	0.00
06/11/2007	R207 On 07-February-08			Bond Future	7.9300	7.9900	95.3662	94.9261	0.00
06/11/2007	R207 On 02-May-08			Bond Future	7.8500	7.9050	97.7349	97.2960	0.00
06/11/2007	R207 On 07-August-08			Bond Future	7.7700	7.8290	96.6591	96.2229	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
06/11/2007	R209 On 07-February-08			Bond Future	7.5400	7.6030	87.2877	86.6794	6590.00
06/11/2007	R209 On 02-May-08			Bond Future	7.4800	7.5400	86.2983	85.6837	0.00
06/11/2007	R209 On 07-August-08			Bond Future	7.4200	7.4840	88.5731	87.9532	0.00
06/11/2007	TRT1 On 07-February-08			Index Future	263.9500	263.2190	263.9500	263.2190	0.00
06/11/2007	TRT1 On 02-May-08			Index Future	270.7800	270.0310	270.7820	270.0310	0.00
06/11/2007	TRT1 On 07-August-08			Index Future	278.0200	277.1940	278.0160	277.1940	0.00
06/11/2007	TRT1 On 06-November-08			Index Future	284.9600	284.1640	284.9560	284.1640	400.00
07/11/2007	\$ / R On 17-March-08			Currency Future	6.6200	6.7087	6.6185	6.7087	20976.00
07/11/2007	\$ / R On 13-June-08			Currency Future	6.7300	6.7671	6.7270	6.7671	2597.00
07/11/2007	\$ / R On 14-December-07			Currency Future	6.5200	6.5569	6.5158	6.5569	24090.00
07/11/2007	£ / R On 17-March-08			Currency Future	13.8700	13.9525	13.8702	13.9525	0.00
07/11/2007	£ / R On 13-June-08			Currency Future	14.0500	14.0294	14.0535	14.0294	0.00
07/11/2007	£ / R On 14-December-07			Currency Future	13.7000	13.6778	13.6962	13.6778	37.00
07/11/2007	€ / R On 17-March-08			Currency Future	9.7300	9.7819	9.7274	9.7819	751.00
07/11/2007	€ / R On 13-June-08			Currency Future	9.8900	9.8679	9.8880	9.8679	0.00
07/11/2007	€ / R On 14-December-07			Currency Future	9.5700	9.5534	9.5693	9.5534	1.00
07/11/2007	ALBI On 07-February-08			Index Future	265.4700	266.0580	265.4710	266.0580	508.00
07/11/2007	ALBI On 02-May-08			Index Future	265.9800	266.6370	265.9750	266.6370	0.00
07/11/2007	ALBI On 07-August-08			Index Future	273.7200	274.3750	273.7190	274.3750	0.00
07/11/2007	ALBI On 06-November-08			Index Future	280.9600	281.5990	280.9640	281.5990	0.00
07/11/2007	CRD1 On 07-February-08			Index Future	113.9300	114.1410	113.9320	114.1410	0.00
07/11/2007	CRD1 On 02-May-08			Index Future	116.8800	117.0950	116.8820	117.0950	0.00
07/11/2007	CRD1 On 07-August-08			Index Future	121.4200	121.6050	121.4150	121.6050	0.00
07/11/2007	CRD1 On 06-November-08			Index Future	124.6300	123.2250	124.6280	123.2250	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	GOVI On 07-February-08			jGovi	266.6100	267.1760	266.6070	267.1760	5.00
07/11/2007	GOVI On 02-May-08			jGovi	273.5100	274.0920	273.5090	274.0920	0.00
07/11/2007	GOVI On 07-August-08			jGovi	280.6700	281.2670	280.6700	281.2670	0.00
07/11/2007	GOVI On 06-November-08			jGovi	287.8300	288.4390	287.8310	288.4390	60.00
07/11/2007	ILBI On 07-February-08			Index Future	296.6900	295.2960	296.6900	295.2960	0.00
07/11/2007	J153 On 31-August-10			jSwap	10.1300	10.0620	0.0675	0.0659	0.00
07/11/2007	J157 On 15-September-15			jSwap	9.0000	8.9850	0.0139	0.0149	0.00
07/11/2007	J186 On 21-December-26			jSwap	8.2000	8.1810	0.0679	0.0664	0.00
07/11/2007	J201 On 22-December-14			jSwap	9.1200	9.0970	0.0884	0.0874	0.00
07/11/2007	J203 On 15-September-17			jSwap	8.8200	8.8040	0.0865	0.0853	0.00
07/11/2007	J204 On 21-December-18			jSwap	8.7700	8.7450	0.0924	0.0909	0.00
07/11/2007	J207 On 15-January-20			jSwap	8.6800	8.6600	0.0520	0.0504	0.00
07/11/2007	JBAR On 21-December-05			jBar	10.7800	10.7170	10.7750	10.7170	0.00
07/11/2007	JFRA On 07-February-08			jFra	10.8800	10.8180	0.0264	0.0263	0.00
07/11/2007	JFRA On 05-February-09			jFra	10.0800	10.0290	0.0245	0.0244	0.00
07/11/2007	JFRA On 02-May-08			jFra	10.8600	10.8030	0.0281	0.0279	0.00
07/11/2007	JFRA On 07-May-09			jFra	9.8100	9.7540	0.0239	0.0237	0.00
07/11/2007	JFRA On 07-August-08			jFra	10.6300	10.5810	0.0258	0.0257	0.00
07/11/2007	JFRA On 06-August-09			jFra	9.5100	9.4470	0.0232	0.0230	0.00
07/11/2007	JFRA On 06-November-08			jFra	10.3700	10.2930	0.0252	0.0250	0.00
07/11/2007	JFRA On 05-November-09			jFra	9.2000	9.0900	0.0224	0.0222	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
07/11/2007	JN02 On 07-February-08			jNote	10.2000	10.1350	0.1815	0.1804	0.00
07/11/2007	JN02 On 02-May-08			jNote	9.9700	9.8980	0.1791	0.1780	0.00
07/11/2007	JN02 On 07-August-08			jNote	9.6900	9.6140	0.1732	0.1720	0.00
07/11/2007	JN05 On 07-February-08			jNote	9.1400	9.1150	0.3599	0.3592	0.00
07/11/2007	JN05 On 02-May-08			jNote	9.0000	8.9710	0.3558	0.3551	0.00
07/11/2007	JN05 On 07-August-08			jNote	8.8300	8.8070	0.3499	0.3492	0.00
07/11/2007	JN10 On 07-February-08			jNote	8.6000	8.5770	0.5637	0.5630	0.00
07/11/2007	JN10 On 02-May-08			jNote	8.5000	8.4790	0.5611	0.5604	0.00
07/11/2007	JN10 On 07-August-08			jNote	8.3900	8.3690	0.5565	0.5558	0.00
07/11/2007	JROD On 31-January-08			jRod	10.7100	10.6610	0.0069	0.0068	0.00
07/11/2007	JROD On 29-February-08			jRod	10.4600	10.4340	0.0123	0.0122	0.00
07/11/2007	JROD On 31-March-08			jRod	10.6700	10.6450	0.0134	0.0133	0.00
07/11/2007	JROD On 30-April-08			jRod	10.8400	10.8170	0.0139	0.0138	0.00
07/11/2007	JROD On 30-May-08			jRod	10.6200	10.6040	0.0192	0.0191	0.00
07/11/2007	JROD On 30-June-08			jRod	10.7600	10.7400	0.0202	0.0201	0.00
07/11/2007	JROD On 31-July-08			jRod	10.8800	10.8580	0.0208	0.0206	0.00
07/11/2007	JROD On 30-November-07			jRod	10.0000	9.9950	0.0052	0.0052	0.00
07/11/2007	JROD On 31-December-07			jRod	10.3500	10.3270	0.0062	0.0062	0.00
07/11/2007	OTH1 On 07-February-08			Index Future	260.9600	261.6710	260.9610	261.6710	0.00
07/11/2007	OTH1 On 02-May-08			Index Future	267.7200	268.4440	267.7170	268.4440	0.00
07/11/2007	OTH1 On 07-August-08			Index Future	251.6800	252.4900	251.6770	252.4900	0.00
07/11/2007	OTH1 On 06-November-08			Index Future	258.3400	282.4960	258.3380	282.4960	12.00
07/11/2007	R153 On 07-February-08			Bond Future	8.7500	8.7140	115.4141	115.5090	8666.00
07/11/2007	R153 On 02-May-08			Bond Future	8.5400	8.5030	111.5728	111.6602	0.00
07/11/2007	R153 On 07-August-08			Bond Future	8.3300	8.2920	114.4583	114.5366	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
07/11/2007	R157 On 07-February-08			Bond Future	8.0500	8.0070	136.0675	136.3350	9179.00
07/11/2007	R157 On 02-May-08			Bond Future	7.9300	7.8910	132.5100	132.7724	0.00
07/11/2007	R157 On 07-August-08			Bond Future	7.8300	7.7850	135.9293	136.1851	0.00
07/11/2007	R186 On 07-February-08			Bond Future	7.8600	7.8220	127.2142	127.6795	0.00
07/11/2007	R186 On 02-May-08			Bond Future	7.7900	7.7460	130.3931	130.8600	0.00
07/11/2007	R186 On 07-August-08			Bond Future	7.8100	7.6800	127.4872	128.9850	0.00
07/11/2007	R196 On 07-February-08			Bond Future	9.3700	9.3180	105.1599	105.2128	0.00
07/11/2007	R196 On 02-May-08			Bond Future	9.1100	9.0470	102.5257	102.5707	0.00
07/11/2007	R196 On 07-August-08			Bond Future	8.7600	8.7070	105.1296	105.1583	0.00
07/11/2007	R201 On 07-February-08			Bond Future	8.1400	8.0850	104.4063	104.6972	910.00
07/11/2007	R201 On 02-May-08			Bond Future	8.0100	7.9570	107.0197	107.3052	0.00
07/11/2007	R201 On 07-August-08			Bond Future	7.9000	7.8430	105.4212	105.6997	0.00
07/11/2007	R203 On 07-February-08			Bond Future	8.0000	7.9580	105.0533	105.3209	0.00
07/11/2007	R203 On 02-May-08			Bond Future	7.9000	7.8550	103.4894	103.7550	0.00
07/11/2007	R203 On 07-August-08			Bond Future	7.8000	7.7620	106.2298	106.4921	0.00
07/11/2007	R204 On 07-February-08			Bond Future	8.0100	7.9650	101.1065	101.3936	3331.00
07/11/2007	R204 On 02-May-08			Bond Future	7.9100	7.8710	103.6336	103.9192	0.00
07/11/2007	R204 On 07-August-08			Bond Future	7.8300	7.7880	102.3264	102.6095	0.00
07/11/2007	R206 On 07-February-08			Bond Future	8.1300	8.0710	97.6698	97.9202	0.00
07/11/2007	R206 On 02-May-08			Bond Future	7.9900	7.9340	100.1098	100.3545	0.00
07/11/2007	R206 On 07-August-08			Bond Future	7.8600	7.8070	98.9875	99.2248	0.00
07/11/2007	R207 On 07-February-08			Bond Future	7.9700	7.9300	95.0725	95.3662	0.00
07/11/2007	R207 On 02-May-08			Bond Future	7.8900	7.8450	97.4420	97.7349	0.00
07/11/2007	R207 On 07-August-08			Bond Future	7.8100	7.7690	96.3680	96.6591	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
07/11/2007	R209 On 07-February-08			Bond Future	7.5900	7.5430	86.8308	87.2877	6590.00
07/11/2007	R209 On 02-May-08			Bond Future	7.5300	7.4800	85.8367	86.2983	0.00
07/11/2007	R209 On 07-August-08			Bond Future	7.4700	7.4240	88.1075	88.5731	0.00
07/11/2007	TRT1 On 07-February-08			Index Future	263.3800	263.9500	263.3840	263.9500	0.00
07/11/2007	TRT1 On 02-May-08			Index Future	270.2000	270.7820	270.2020	270.7820	0.00
07/11/2007	TRT1 On 07-August-08			Index Future	277.3800	278.0160	277.3830	278.0160	0.00
07/11/2007	TRT1 On 06-November-08			Index Future	284.7200	284.9560	284.7240	284.9560	400.00
08/11/2007	\$ / R On 17-March-08			Currency Future	6.6300	6.6185	6.6348	6.6185	20983.00
08/11/2007	\$ / R On 13-June-08			Currency Future	6.7400	6.7270	6.7447	6.7270	2597.00
08/11/2007	\$ / R On 14-December-07			Currency Future	6.5300	6.5158	6.5311	6.5158	24115.00
08/11/2007	£ / R On 17-March-08			Currency Future	13.9100	13.8702	13.9149	13.8702	0.00
08/11/2007	£ / R On 13-June-08			Currency Future	14.1000	14.0535	14.0996	14.0535	0.00
08/11/2007	£ / R On 14-December-07			Currency Future	13.7400	13.6962	13.7402	13.6962	37.00
08/11/2007	€ / R On 17-March-08			Currency Future	9.7400	9.7274	9.7428	9.7274	751.00
08/11/2007	€ / R On 13-June-08			Currency Future	9.9000	9.8880	9.9038	9.8880	0.00
08/11/2007	€ / R On 14-December-07			Currency Future	9.5800	9.5693	9.5837	9.5693	1.00
08/11/2007	ALBI On 07-February-08			Index Future	265.0000	265.4710	265.0000	265.4710	508.00
08/11/2007	ALBI On 02-May-08			Index Future	265.6100	265.9750	265.6090	265.9750	0.00
08/11/2007	ALBI On 07-August-08			Index Future	273.3600	273.7190	273.3630	273.7190	0.00
08/11/2007	ALBI On 06-November-08			Index Future	280.6000	280.9640	280.5950	280.9640	0.00
08/11/2007	CRD1 On 07-February-08			Index Future	113.7700	113.9320	113.7730	113.9320	0.00
08/11/2007	CRD1 On 02-May-08			Index Future	116.7200	116.8820	116.7190	116.8820	0.00
08/11/2007	CRD1 On 07-August-08			Index Future	121.3000	121.4150	121.2950	121.4150	0.00
08/11/2007	CRD1 On 06-November-08			Index Future	122.8300	124.6280	122.8310	124.6280	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2007	GOVI On 07-February-08			jGovi	266.1700	266.6070	266.1650	266.6070	5.00
08/11/2007	GOVI On 02-May-08			jGovi	273.0600	273.5090	273.0560	273.5090	0.00
08/11/2007	GOVI On 07-August-08			jGovi	280.2100	280.6700	280.2060	280.6700	0.00
08/11/2007	GOVI On 06-November-08			jGovi	287.3600	287.8310	287.3560	287.8310	60.00
08/11/2007	ILBI On 07-February-08			Index Future	298.2900	296.6900	298.2850	296.6900	0.00
08/11/2007	J153 On 31-August-10			jSwap	10.1600	10.1270	0.0683	0.0675	0.00
08/11/2007	J157 On 15-September-15			jSwap	9.0300	9.0020	0.0121	0.0139	0.00
08/11/2007	J186 On 21-December-26			jSwap	8.2100	8.1980	0.0687	0.0679	0.00
08/11/2007	J201 On 22-December-14			jSwap	9.1500	9.1170	0.0903	0.0884	0.00
08/11/2007	J203 On 15-September-17			jSwap	8.8500	8.8240	0.0882	0.0865	0.00
08/11/2007	J204 On 21-December-18			jSwap	8.7900	8.7670	0.0941	0.0924	0.00
08/11/2007	J207 On 15-January-20			jSwap	8.7100	8.6810	0.0537	0.0520	0.00
08/11/2007	JBAR On 21-December-05			jBar	10.7800	10.7750	10.7790	10.7750	0.00
08/11/2007	JFRA On 07-February-08			jFra	10.8800	10.8780	0.0264	0.0264	0.00
08/11/2007	JFRA On 05-February-09			jFra	10.0700	10.0780	0.0245	0.0245	0.00
08/11/2007	JFRA On 02-May-08			jFra	10.8700	10.8590	0.0281	0.0281	0.00
08/11/2007	JFRA On 07-May-09			jFra	9.8200	9.8140	0.0239	0.0239	0.00
08/11/2007	JFRA On 07-August-08			jFra	10.6300	10.6260	0.0258	0.0258	0.00
08/11/2007	JFRA On 06-August-09			jFra	9.5300	9.5120	0.0232	0.0232	0.00
08/11/2007	JFRA On 06-November-08			jFra	10.3700	10.3740	0.0252	0.0252	0.00
08/11/2007	JFRA On 05-November-09			jFra	9.2900	9.1950	0.0226	0.0224	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
08/11/2007	JN02 On 07-February-08			jNote	10.2100	10.1990	0.1817	0.1815	0.00
08/11/2007	JN02 On 02-May-08			jNote	9.9900	9.9650	0.1796	0.1791	0.00
08/11/2007	JN02 On 07-August-08			jNote	9.7300	9.6850	0.1739	0.1732	0.00
08/11/2007	JN05 On 07-February-08			jNote	9.2000	9.1440	0.3617	0.3599	0.00
08/11/2007	JN05 On 02-May-08			jNote	9.0500	8.9980	0.3575	0.3558	0.00
08/11/2007	JN05 On 07-August-08			jNote	8.8900	8.8320	0.3516	0.3499	0.00
08/11/2007	JN10 On 07-February-08			jNote	8.6200	8.5970	0.5646	0.5637	0.00
08/11/2007	JN10 On 02-May-08			jNote	8.5300	8.4990	0.5620	0.5611	0.00
08/11/2007	JN10 On 07-August-08			jNote	8.4200	8.3870	0.5574	0.5565	0.00
08/11/2007	JROD On 31-January-08			jRod	10.7000	10.7060	0.0069	0.0069	0.00
08/11/2007	JROD On 29-February-08			jRod	10.4700	10.4630	0.0123	0.0123	0.00
08/11/2007	JROD On 31-March-08			jRod	10.6900	10.6730	0.0135	0.0134	0.00
08/11/2007	JROD On 30-April-08			jRod	10.8700	10.8430	0.0140	0.0139	0.00
08/11/2007	JROD On 30-May-08			jRod	10.6400	10.6190	0.0194	0.0192	0.00
08/11/2007	JROD On 30-June-08			jRod	10.7800	10.7550	0.0204	0.0202	0.00
08/11/2007	JROD On 31-July-08			jRod	10.9100	10.8770	0.0210	0.0208	0.00
08/11/2007	JROD On 30-November-07			jRod	9.9900	9.9970	0.0052	0.0052	0.00
08/11/2007	JROD On 31-December-07			jRod	10.3400	10.3480	0.0062	0.0062	0.00
08/11/2007	OTH1 On 07-February-08			Index Future	260.3200	260.9610	260.3170	260.9610	0.00
08/11/2007	OTH1 On 02-May-08			Index Future	267.0600	267.7170	267.0560	267.7170	0.00
08/11/2007	OTH1 On 07-August-08			Index Future	251.1000	251.6770	251.0950	251.6770	0.00
08/11/2007	OTH1 On 06-November-08			Index Future	281.0400	258.3380	281.0420	258.3380	12.00
08/11/2007	R153 On 07-February-08			Bond Future	8.7900	8.7540	115.3192	115.4141	8666.00
08/11/2007	R153 On 02-May-08			Bond Future	8.5800	8.5430	111.4855	111.5728	0.00
08/11/2007	R153 On 07-August-08			Bond Future	8.3700	8.3320	114.3801	114.4583	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
08/11/2007	R157 On 07-February-08			Bond Future	8.0700	8.0470	135.9341	136.0675	9179.00
08/11/2007	R157 On 02-May-08			Bond Future	7.9500	7.9310	132.3791	132.5100	0.00
08/11/2007	R157 On 07-August-08			Bond Future	7.8500	7.8250	135.8017	135.9293	0.00
08/11/2007	R186 On 07-February-08			Bond Future	7.8800	7.8620	126.9826	127.2142	0.00
08/11/2007	R186 On 02-May-08			Bond Future	7.8100	7.7860	130.1606	130.3931	0.00
08/11/2007	R186 On 07-August-08			Bond Future	7.7400	7.8090	128.2851	127.4872	0.00
08/11/2007	R196 On 07-February-08			Bond Future	9.4200	9.3720	105.1159	105.1599	0.00
08/11/2007	R196 On 02-May-08			Bond Future	9.1500	9.1050	102.4924	102.5257	0.00
08/11/2007	R196 On 07-August-08			Bond Future	8.8100	8.7610	105.1062	105.1296	0.00
08/11/2007	R201 On 07-February-08			Bond Future	8.1600	8.1400	104.3271	104.4063	910.00
08/11/2007	R201 On 02-May-08			Bond Future	8.0300	8.0120	106.9420	107.0197	0.00
08/11/2007	R201 On 07-August-08			Bond Future	7.9100	7.8980	105.3454	105.4212	0.00
08/11/2007	R203 On 07-February-08			Bond Future	8.0200	7.9980	104.9197	105.0533	0.00
08/11/2007	R203 On 02-May-08			Bond Future	7.9200	7.8950	103.3569	103.4894	0.00
08/11/2007	R203 On 07-August-08			Bond Future	7.8200	7.8020	106.0990	106.2298	0.00
08/11/2007	R204 On 07-February-08			Bond Future	8.0300	8.0050	100.9634	101.1065	3331.00
08/11/2007	R204 On 02-May-08			Bond Future	7.9300	7.9110	103.4911	103.6336	0.00
08/11/2007	R204 On 07-August-08			Bond Future	7.8500	7.8280	102.1852	102.3264	0.00
08/11/2007	R206 On 07-February-08			Bond Future	8.1500	8.1260	97.5562	97.6698	0.00
08/11/2007	R206 On 02-May-08			Bond Future	8.0100	7.9890	99.9988	100.1098	0.00
08/11/2007	R206 On 07-August-08			Bond Future	7.8900	7.8620	98.8799	98.9875	0.00
08/11/2007	R207 On 07-February-08			Bond Future	7.9900	7.9700	94.9261	95.0725	0.00
08/11/2007	R207 On 02-May-08			Bond Future	7.9100	7.8850	97.2960	97.4420	0.00
08/11/2007	R207 On 07-August-08			Bond Future	7.8300	7.8090	96.2229	96.3680	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
08/11/2007	R209 On 07-February-08			Bond Future	7.6100	7.5880	86.5787	86.8308	6590.00
08/11/2007	R209 On 02-May-08			Bond Future	7.5500	7.5250	85.5820	85.8367	0.00
08/11/2007	R209 On 07-August-08			Bond Future	7.4900	7.4690	87.8506	88.1075	0.00
08/11/2007	TRT1 On 07-February-08			Index Future	262.9400	263.3840	262.9420	263.3840	0.00
08/11/2007	TRT1 On 02-May-08			Index Future	269.7500	270.2020	269.7490	270.2020	0.00
08/11/2007	TRT1 On 07-August-08			Index Future	277.0600	277.3830	277.0560	277.3830	0.00
08/11/2007	TRT1 On 06-November-08			Index Future	283.8800	284.7240	283.8760	284.7240	400.00
09/11/2007	\$ / R On 17-March-08			Currency Future	6.7600	6.6348	6.7588	6.6348	21028.00
09/11/2007	\$ / R On 13-June-08			Currency Future	6.8700	6.7447	6.8717	6.7447	2607.00
09/11/2007	\$ / R On 14-December-07			Currency Future	6.6500	6.5311	6.6534	6.5311	24564.00
09/11/2007	£ / R On 17-March-08			Currency Future	14.1000	13.9149	14.1034	13.9149	0.00
09/11/2007	£ / R On 13-June-08			Currency Future	14.2900	14.0996	14.2942	14.0996	0.00
09/11/2007	£ / R On 14-December-07			Currency Future	13.9300	13.7402	13.9279	13.7402	37.00
09/11/2007	€ / R On 17-March-08			Currency Future	9.9300	9.7428	9.9309	9.7428	751.00
09/11/2007	€ / R On 13-June-08			Currency Future	10.1000	9.9038	10.0954	9.9038	0.00
09/11/2007	€ / R On 14-December-07			Currency Future	9.7700	9.5837	9.7702	9.5837	1.00
09/11/2007	ALBI On 07-February-08			Index Future	264.2000	265.0000	264.2040	265.0000	508.00
09/11/2007	ALBI On 02-May-08			Index Future	264.8800	265.6090	264.8810	265.6090	0.00
09/11/2007	ALBI On 07-August-08			Index Future	272.6200	273.3630	272.6190	273.3630	0.00
09/11/2007	ALBI On 06-November-08			Index Future	279.8400	280.5950	279.8420	280.5950	0.00
09/11/2007	CRD1 On 07-February-08			Index Future	113.5200	113.7730	113.5160	113.7730	0.00
09/11/2007	CRD1 On 02-May-08			Index Future	116.4600	116.7190	116.4550	116.7190	0.00
09/11/2007	CRD1 On 07-August-08			Index Future	121.0400	121.2950	121.0420	121.2950	0.00
09/11/2007	CRD1 On 06-November-08			Index Future	124.2500	122.8310	124.2490	122.8310	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2007	GOVI On 07-February-08			jGovi	265.4000	266.1650	265.3970	266.1650	5.00
09/11/2007	GOVI On 02-May-08			jGovi	272.2700	273.0560	272.2680	273.0560	0.00
09/11/2007	GOVI On 07-August-08			jGovi	279.4000	280.2060	279.3980	280.2060	0.00
09/11/2007	GOVI On 06-November-08			jGovi	286.5300	287.3560	286.5290	287.3560	60.00
09/11/2007	ILBI On 07-February-08			Index Future	298.4500	298.2850	298.4500	298.2850	0.00
09/11/2007	J153 On 31-August-10			jSwap	10.1900	10.1610	0.0691	0.0683	0.00
09/11/2007	J157 On 15-September-15			jSwap	9.0800	9.0340	0.0097	0.0121	0.00
09/11/2007	J186 On 21-December-26			jSwap	8.2500	8.2070	0.0730	0.0687	0.00
09/11/2007	J201 On 22-December-14			jSwap	9.1900	9.1530	0.0924	0.0903	0.00
09/11/2007	J203 On 15-September-17			jSwap	8.8900	8.8510	0.0905	0.0882	0.00
09/11/2007	J204 On 21-December-18			jSwap	8.8200	8.7920	0.0963	0.0941	0.00
09/11/2007	J207 On 15-January-20			jSwap	8.7400	8.7050	0.0560	0.0537	0.00
09/11/2007	JBAR On 21-December-05			jBar	10.7800	10.7790	10.7790	10.7790	0.00
09/11/2007	JFRA On 07-February-08			jFra	10.8900	10.8830	0.0264	0.0264	0.00
09/11/2007	JFRA On 05-February-09			jFra	10.0800	10.0700	0.0245	0.0245	0.00
09/11/2007	JFRA On 02-May-08			jFra	10.8700	10.8680	0.0281	0.0281	0.00
09/11/2007	JFRA On 07-May-09			jFra	9.8500	9.8230	0.0240	0.0239	0.00
09/11/2007	JFRA On 07-August-08			jFra	10.6500	10.6310	0.0259	0.0258	0.00
09/11/2007	JFRA On 06-August-09			jFra	9.5500	9.5290	0.0233	0.0232	0.00
09/11/2007	JFRA On 06-November-08			jFra	10.3900	10.3690	0.0252	0.0252	0.00
09/11/2007	JFRA On 05-November-09			jFra	9.3500	9.2870	0.0228	0.0226	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
09/11/2007	JN02 On 07-February-08			jNote	10.2400	10.2140	0.1821	0.1817	0.00
09/11/2007	JN02 On 02-May-08			jNote	10.0200	9.9920	0.1800	0.1796	0.00
09/11/2007	JN02 On 07-August-08			jNote	9.7700	9.7290	0.1746	0.1739	0.00
09/11/2007	JN05 On 07-February-08			jNote	9.2500	9.1980	0.3633	0.3617	0.00
09/11/2007	JN05 On 02-May-08			jNote	9.1100	9.0520	0.3593	0.3575	0.00
09/11/2007	JN05 On 07-August-08			jNote	8.9500	8.8850	0.3536	0.3516	0.00
09/11/2007	JN10 On 07-February-08			jNote	8.6600	8.6240	0.5660	0.5646	0.00
09/11/2007	JN10 On 02-May-08			jNote	8.5600	8.5260	0.5634	0.5620	0.00
09/11/2007	JN10 On 07-August-08			jNote	8.4500	8.4150	0.5588	0.5574	0.00
09/11/2007	JROD On 31-January-08			jRod	10.6800	10.6970	0.0073	0.0069	0.00
09/11/2007	JROD On 29-February-08			jRod	10.4600	10.4650	0.0128	0.0123	0.00
09/11/2007	JROD On 31-March-08			jRod	10.6800	10.6860	0.0140	0.0135	0.00
09/11/2007	JROD On 30-April-08			jRod	10.8700	10.8670	0.0145	0.0140	0.00
09/11/2007	JROD On 30-May-08			jRod	10.6500	10.6420	0.0199	0.0194	0.00
09/11/2007	JROD On 30-June-08			jRod	10.7900	10.7820	0.0210	0.0204	0.00
09/11/2007	JROD On 31-July-08			jRod	10.9200	10.9070	0.0215	0.0210	0.00
09/11/2007	JROD On 30-November-07			jRod	9.9900	9.9920	0.0057	0.0052	0.00
09/11/2007	JROD On 31-December-07			jRod	10.3200	10.3380	0.0067	0.0062	0.00
09/11/2007	OTH1 On 07-February-08			Index Future	259.3500	260.3170	259.3530	260.3170	0.00
09/11/2007	OTH1 On 02-May-08			Index Future	266.0700	267.0560	266.0690	267.0560	0.00
09/11/2007	OTH1 On 07-August-08			Index Future	250.1800	251.0950	250.1820	251.0950	0.00
09/11/2007	OTH1 On 06-November-08			Index Future	256.8100	281.0420	256.8100	281.0420	12.00
09/11/2007	R153 On 07-February-08			Bond Future	8.8500	8.7940	115.1771	115.3192	8734.00
09/11/2007	R153 On 02-May-08			Bond Future	8.6400	8.5830	111.3547	111.4855	0.00
09/11/2007	R153 On 07-August-08			Bond Future	8.4300	8.3720	114.2630	114.3801	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
09/11/2007	R157 On 07-February-08			Bond Future	8.1300	8.0670	135.5348	135.9341	9179.00
09/11/2007	R157 On 02-May-08			Bond Future	8.0100	7.9510	131.9874	132.3791	0.00
09/11/2007	R157 On 07-August-08			Bond Future	7.9100	7.8450	135.4197	135.8017	0.00
09/11/2007	R186 On 07-February-08			Bond Future	7.9400	7.8820	126.2914	126.9826	0.00
09/11/2007	R186 On 02-May-08			Bond Future	7.8700	7.8060	129.4670	130.1606	0.00
09/11/2007	R186 On 07-August-08			Bond Future	7.8000	7.7400	127.5908	128.2851	0.00
09/11/2007	R196 On 07-February-08			Bond Future	9.4800	9.4170	105.0592	105.1159	0.00
09/11/2007	R196 On 02-May-08			Bond Future	9.2200	9.1480	102.4383	102.4924	0.00
09/11/2007	R196 On 07-August-08			Bond Future	8.8800	8.8050	105.0658	105.1062	0.00
09/11/2007	R201 On 07-February-08			Bond Future	8.2200	8.1550	104.0112	104.3271	910.00
09/11/2007	R201 On 02-May-08			Bond Future	8.0900	8.0270	106.6319	106.9420	0.00
09/11/2007	R201 On 07-August-08			Bond Future	7.9700	7.9130	105.0430	105.3454	0.00
09/11/2007	R203 On 07-February-08			Bond Future	8.0800	8.0180	104.5206	104.9197	0.00
09/11/2007	R203 On 02-May-08			Bond Future	7.9800	7.9150	102.9609	103.3569	0.00
09/11/2007	R203 On 07-August-08			Bond Future	7.8800	7.8220	105.7078	106.0990	0.00
09/11/2007	R204 On 07-February-08			Bond Future	8.0800	8.0250	100.6067	100.9634	3331.00
09/11/2007	R204 On 02-May-08			Bond Future	7.9800	7.9310	103.1362	103.4911	0.00
09/11/2007	R204 On 07-August-08			Bond Future	7.9000	7.8480	101.8334	102.1852	0.00
09/11/2007	R206 On 07-February-08			Bond Future	8.2100	8.1510	97.2843	97.5562	0.00
09/11/2007	R206 On 02-May-08			Bond Future	8.0700	8.0140	99.7331	99.9988	0.00
09/11/2007	R206 On 07-August-08			Bond Future	7.9500	7.8870	98.6223	98.8799	0.00
09/11/2007	R207 On 07-February-08			Bond Future	8.0500	7.9900	94.4887	94.9261	0.00
09/11/2007	R207 On 02-May-08			Bond Future	7.9700	7.9050	96.8597	97.2960	0.00
09/11/2007	R207 On 07-August-08			Bond Future	7.8900	7.8290	95.7893	96.2229	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
09/11/2007	R209 On 07-February-08			Bond Future	7.6500	7.6130	86.1779	86.5787	6590.00
09/11/2007	R209 On 02-May-08			Bond Future	7.5900	7.5500	85.1770	85.5820	0.00
09/11/2007	R209 On 07-August-08			Bond Future	7.5300	7.4940	87.4420	87.8506	0.00
09/11/2007	TRT1 On 07-February-08			Index Future	262.1800	262.9420	262.1770	262.9420	0.00
09/11/2007	TRT1 On 02-May-08			Index Future	268.9700	269.7490	268.9660	269.7490	0.00
09/11/2007	TRT1 On 07-August-08			Index Future	276.3300	277.0560	276.3320	277.0560	0.00
09/11/2007	TRT1 On 06-November-08			Index Future	283.6500	283.8760	283.6540	283.8760	400.00