



Derivatives Monthly Statistics Report

For December 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	\$ / R On 17-March-08			Currency Future	6.9700	6.8758	6.9650	6.8758	23,372.00
03/12/2007	\$ / R On 13-June-08			Currency Future	7.0900	6.9970	7.0881	6.9970	6,503.00
03/12/2007	\$ / R On 14-December-07			Currency Future	6.8500	6.7641	6.8510	6.7641	24,699.00
03/12/2007	£ / R On 17-March-08			Currency Future	14.3300	14.1382	14.3323	14.1382	0.00
03/12/2007	£ / R On 13-June-08			Currency Future	14.5300	14.3329	14.5296	14.3329	54.00
03/12/2007	£ / R On 14-December-07			Currency Future	14.1400	13.9540	14.1432	13.9540	37.00
03/12/2007	€ / R On 17-March-08			Currency Future	10.2200	10.1599	10.2229	10.1599	752.00
03/12/2007	€ / R On 13-June-08			Currency Future	10.4000	10.3341	10.3971	10.3341	107.00
03/12/2007	€ / R On 14-December-07			Currency Future	10.0500	9.9862	10.0479	9.9862	1.00
03/12/2007	ALBI On 07-February-08			Index Future	260.9700	261.0560	260.9720	261.0560	517.00
03/12/2007	ALBI On 02-May-08			Index Future	267.9800	267.9830	267.9830	267.9830	0.00
03/12/2007	ALBI On 07-August-08			Index Future	276.0100	276.0100	276.0100	276.0100	0.00
03/12/2007	ALBI On 06-November-08			Index Future	283.5800	283.5750	283.5750	283.5750	0.00
03/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	72355	73331	72355	73331	0.00
03/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	2635	2771	2635	2771	0.00
03/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	51154	51472	51154	51472	0.00
03/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	21324	21642	21324	21642	0.00
03/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	119605	119770	119605	119770	0.00
03/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	9505	9670	9505	9670	0.00
03/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	190530	190617	190530	190617	0.00
03/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	4780	4867	4780	4867	0.00
03/12/2007	CRD1 On 07-February-08			Index Future	112.0000	112.0500	112.0010	112.0500	0.00
03/12/2007	CRD1 On 02-May-08			Index Future	114.8300	114.8750	114.8250	114.8750	0.00

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03/12/2007	CRD1 On 07-August-08			Index Future	119.6700	119.6740	119.6740	119.6740	0.00
03/12/2007	CRD1 On 06-November-08			Index Future	121.2400	121.2960	121.2440	121.2960	8.00
03/12/2007	GOVI On 07-February-08			jGovi	262.2500	262.3390	262.2490	262.3390	7.00
03/12/2007	GOVI On 02-May-08			jGovi	269.3200	269.4110	269.3180	269.4110	0.00
03/12/2007	GOVI On 07-August-08			jGovi	276.6000	276.6910	276.5970	276.6910	0.00
03/12/2007	GOVI On 06-November-08			jGovi	283.8900	283.9870	283.8910	283.9870	60.00
03/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	6993	7562	6993	7562	0.00
03/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	34503	34172	34503	34172	0.00
03/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	67175	68140	67175	68140	0.00
03/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	13995	14030	13995	14030	0.00
03/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	59427	60257	59427	60257	0.00
03/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	33457	33347	33457	33347	0.00
03/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	116967	117893	116967	117893	0.00
03/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	18057	18023	18057	18023	0.00
03/12/2007	ILBI On 07-February-08			Index Future	298.3300	298.3260	298.3260	298.3260	0.00
03/12/2007	J153 On 31-August-10			jSwap	10.6000	10.5750	0.0797	0.0791	0.00
03/12/2007	J157 On 15-September-15			jSwap	9.5400	9.5190	0.0158	0.0149	0.00
03/12/2007	J186 On 21-December-26			jSwap	8.6400	8.6300	0.1087	0.1074	0.00
03/12/2007	J201 On 22-December-14			jSwap	9.6500	9.6340	0.1164	0.1155	0.00
03/12/2007	J203 On 15-September-17			jSwap	9.3100	9.2930	0.1163	0.1154	0.00
03/12/2007	J204 On 21-December-18			jSwap	9.2100	9.1960	0.1227	0.1218	0.00
03/12/2007	J207 On 15-January-20			jSwap	9.1200	9.1020	0.0836	0.0827	0.00
03/12/2007	JBAR On 21-December-05			jBar	11.0800	11.0790	11.0790	11.0790	0.00
03/12/2007	JFRA On 07-February-08			jFra	11.1900	11.1250	0.0271	0.0270	0.00
03/12/2007	JFRA On 05-February-09			jFra	10.5800	10.5110	0.0257	0.0255	0.00
03/12/2007	JFRA On 02-May-08			jFra	11.2200	11.1410	0.0289	0.0288	0.00
03/12/2007	JFRA On 07-May-09			jFra	10.2600	10.2250	0.0250	0.0249	0.00
03/12/2007	JFRA On 07-August-08			jFra	11.0800	11.0110	0.0269	0.0267	0.00
03/12/2007	JFRA On 06-August-09			jFra	10.0400	9.9860	0.0244	0.0243	0.00
03/12/2007	JFRA On 06-November-08			jFra	10.8900	10.8240	0.0264	0.0263	0.00
03/12/2007	JFRA On 05-November-09			jFra	9.8800	9.8910	0.0240	0.0241	0.00
03/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13660	13724	13660	13724	0.00
03/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4714	4946	4714	4946	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
03/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22338	22336	22338	22336	0.00
03/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20942	21095	20942	21095	0.00
03/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14098	14125	14098	14125	0.00
03/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11606	11823	11606	11823	0.00
03/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17448	17465	17448	17465	0.00
03/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15440	15618	15440	15618	0.00
03/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25876	25871	25876	25871	0.00
03/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25771	25905	25771	25905	0.00
03/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19991	19998	19991	19998	0.00
03/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18442	18604	18442	18604	0.00
03/12/2007	JN02 On 07-February-08			jNote	10.6700	10.6170	0.1890	0.1882	0.00
03/12/2007	JN02 On 02-May-08			jNote	10.4900	10.4530	0.1876	0.1870	0.00
03/12/2007	JN02 On 07-August-08			jNote	10.2700	10.2500	0.1827	0.1824	0.00
03/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30311	29553	30311	29553	0.00
03/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	749	901	749	901	0.00
03/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18622	18308	18622	18308	0.00
03/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	8236	8627	8236	8627	0.00
03/12/2007	JN05 On 07-February-08			jNote	9.8100	9.7850	0.3807	0.3800	0.00
03/12/2007	JN05 On 02-May-08			jNote	9.6800	9.6550	0.3769	0.3763	0.00
03/12/2007	JN05 On 07-August-08			jNote	9.5200	9.4980	0.3712	0.3706	0.00
03/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	32007	31228	32007	31228	0.00
03/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	613	744	613	744	0.00
03/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	17414	17012	17414	17012	0.00
03/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9011	9496	9011	9496	0.00
03/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0670	0.5814	0.5810	0.00
03/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9700	0.5788	0.5785	0.00
03/12/2007	JN10 On 07-August-08			jNote	8.8700	8.8580	0.5741	0.5738	0.00
03/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	11303	10968	11303	10968	0.00
03/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6120	6678	6120	6678	0.00
03/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12969	12685	12969	12685	0.00
03/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12688	13238	12688	13238	0.00
03/12/2007	JROD On 31-January-08			jRod	10.6200	10.6600	0.0067	0.0073	0.00
03/12/2007	JROD On 29-February-08			jRod	11.0400	11.0790	0.0076	0.0082	0.00

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03/12/2007	JROD On 31-March-08			jRod	10.7700	10.7940	0.0140	0.0146	0.00
03/12/2007	JROD On 30-April-08			jRod	11.0100	11.0340	0.0148	0.0154	0.00
03/12/2007	JROD On 30-May-08			jRod	11.2000	11.2160	0.0156	0.0161	0.00
03/12/2007	JROD On 30-June-08			jRod	10.9400	10.9560	0.0217	0.0223	0.00
03/12/2007	JROD On 31-July-08			jRod	11.1100	11.1250	0.0226	0.0231	0.00
03/12/2007	JROD On 31-December-07			jRod	10.2200	10.2400	0.0059	0.0065	0.00
03/12/2007	OTH1 On 07-February-08			Index Future	255.3800	255.4240	255.3810	255.4240	0.00
03/12/2007	OTH1 On 02-May-08			Index Future	261.8200	261.8650	261.8210	261.8650	0.00
03/12/2007	OTH1 On 07-August-08			Index Future	270.1800	270.1830	270.1830	270.1830	0.00
03/12/2007	OTH1 On 06-November-08			Index Future	276.4600	276.5010	276.4560	276.5010	12.00
03/12/2007	R153 On 07-February-08			Bond Future	9.3800	9.3590	113.9437	113.9904	8,734.00
03/12/2007	R153 On 02-May-08			Bond Future	9.1400	9.1150	110.2897	110.3327	0.00
03/12/2007	R153 On 07-August-08			Bond Future	8.9000	8.8780	113.3589	113.3975	0.00
03/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	9	12	9	12	0.00
03/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2684	2640	2684	2640	0.00
03/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	612	638	612	638	0.00
03/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	903	886	903	886	0.00
03/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	501	520	501	520	0.00
03/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1273	1253	1273	1253	0.00
03/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2	3	2	3	0.00
03/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3281	3235	3281	3235	0.00
03/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	1	0	1	0.00
03/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3887	3841	3887	3841	0.00
03/12/2007	R157 On 07-February-08			Bond Future	8.4400	8.4170	133.4976	133.6278	9,138.00
03/12/2007	R157 On 02-May-08			Bond Future	8.3000	8.2810	130.1157	130.2436	0.00
03/12/2007	R157 On 07-August-08			Bond Future	8.1800	8.1600	133.6878	133.8127	2,500.00
03/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	156	183	156	183	0.00
03/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4729	4626	4729	4626	0.00
03/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2850	2948	2850	2948	0.00
03/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1586	1556	1586	1556	2,000.00
03/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2165	2237	2165	2237	0.00
03/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3295	3242	3295	3242	0.00
03/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3894	4003	3894	4003	0.00

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03/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1065	1047	1065	1047	0.00
03/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	45	56	45	56	0.00
03/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6335	6216	6335	6216	0.00
03/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	9	13	9	13	0.00
03/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8047	7920	8047	7920	0.00
03/12/2007	R186 On 07-February-08			Bond Future	8.0500	8.0310	125.0505	125.2768	0.00
03/12/2007	R186 On 02-May-08			Bond Future	7.9700	7.9500	128.2782	128.5055	0.00
03/12/2007	R186 On 07-August-08			Bond Future	7.9000	7.8810	126.4349	126.6625	0.00
03/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1025	1138	1025	1138	0.00
03/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4498	4385	4498	4385	0.00
03/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3811	3968	3811	3968	0.00
03/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3471	3401	3471	3401	0.00
03/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3970	4105	3970	4105	0.00
03/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5704	5611	5704	5611	0.00
03/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	398	461	398	461	0.00
03/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6868	6705	6868	6705	0.00
03/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	117	143	117	143	0.00
03/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9690	9490	9690	9490	0.00
03/12/2007	R196 On 07-February-08			Bond Future	10.2000	10.1580	104.3525	104.3951	0.00
03/12/2007	R196 On 02-May-08			Bond Future	9.9200	9.7780	101.8962	102.0067	0.00
03/12/2007	R196 On 07-August-08			Bond Future	9.5400	9.3120	104.7177	104.8376	0.00
03/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	6	8	6	8	0.00
03/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1425	1385	1425	1385	0.00
03/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	72	96	72	96	0.00
03/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	783	697	783	697	0.00
03/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1524	1592	1524	1592	0.00
03/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1942	1889	1942	1889	0.00
03/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2	3	2	3	0.00
03/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1669	1627	1669	1627	0.00
03/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
03/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1915	1873	1915	1873	0.00
03/12/2007	R201 On 07-February-08			Bond Future	8.5100	8.4900	102.4758	102.5790	910.00
03/12/2007	R201 On 02-May-08			Bond Future	8.3800	8.3590	105.1393	105.2407	0.00

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03/12/2007	R201 On 07-August-08			Bond Future	8.2700	8.2450	103.5868	103.6858	0.00
03/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	85	102	85	102	0.00
03/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4101	4014	4101	4014	0.00
03/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2015	2089	2015	2089	0.00
03/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1404	1377	1404	1377	0.00
03/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1510	1563	1510	1563	0.00
03/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2830	2785	2830	2785	0.00
03/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	22	28	22	28	0.00
03/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5403	5305	5403	5305	0.00
03/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	5	7	5	7	0.00
03/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6772	6671	6772	6671	0.00
03/12/2007	R203 On 07-February-08			Bond Future	8.3300	8.3060	102.8922	103.0223	0.00
03/12/2007	R203 On 02-May-08			Bond Future	8.2200	8.1990	101.3708	101.5000	0.00
03/12/2007	R203 On 07-August-08			Bond Future	8.1300	8.1050	104.1431	104.2707	0.00
03/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	76	93	76	93	0.00
03/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5636	5522	5636	5522	0.00
03/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1850	1936	1850	1936	0.00
03/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1651	1608	1651	1608	0.00
03/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	782	830	782	830	0.00
03/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3210	3130	3210	3130	0.00
03/12/2007	R204 On 07-February-08			Bond Future	8.3200	8.3010	98.8762	99.0154	3,331.00
03/12/2007	R204 On 02-May-08			Bond Future	8.2200	8.2030	101.4416	101.5802	0.00
03/12/2007	R204 On 07-August-08			Bond Future	8.1400	8.1200	100.1532	100.2906	0.00
03/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	247	284	247	284	0.00
03/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6183	6080	6183	6080	0.00
03/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1970	2063	1970	2063	0.00
03/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1784	1737	1784	1737	0.00
03/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	648	694	648	694	0.00
03/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3374	3282	3374	3282	0.00
03/12/2007	R206 On 07-February-08			Bond Future	8.5900	8.5730	95.5747	95.6633	0.00
03/12/2007	R206 On 02-May-08			Bond Future	8.4600	8.4350	98.0662	98.1528	0.00
03/12/2007	R206 On 07-August-08			Bond Future	8.3300	8.3120	96.9886	97.0726	0.00
03/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	48	58	48	58	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
03/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3871	3793	3871	3793	0.00
03/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	838	884	838	884	0.00
03/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1730	1690	1730	1690	0.00
03/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1000	1041	1000	1041	0.00
03/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2407	2363	2407	2363	0.00
03/12/2007	R207 On 07-February-08			Bond Future	8.2900	8.2740	92.7374	92.8793	0.00
03/12/2007	R207 On 02-May-08			Bond Future	8.2000	8.1840	95.1481	95.2897	0.00
03/12/2007	R207 On 07-August-08			Bond Future	8.1300	8.1060	94.1017	94.2426	0.00
03/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	66	81	66	81	0.00
03/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5930	5803	5930	5803	0.00
03/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2083	2178	2083	2178	0.00
03/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1758	1712	1758	1712	0.00
03/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1149	1218	1149	1218	0.00
03/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2041	1969	2041	1969	0.00
03/12/2007	R209 On 07-February-08			Bond Future	7.7300	7.7090	85.4247	85.6218	6,590.00
03/12/2007	R209 On 02-May-08			Bond Future	7.6600	7.6410	84.4657	84.6650	0.00
03/12/2007	R209 On 07-August-08			Bond Future	7.6000	7.5820	86.7547	86.9559	0.00
03/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	107	131	107	131	0.00
03/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7809	7636	7809	7636	0.00
03/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3238	3379	3238	3379	0.00
03/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2359	2301	2359	2301	0.00
03/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2266	2410	2266	2410	0.00
03/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	801	743	801	743	0.00
03/12/2007	TRT1 On 07-February-08			Index Future	259.0400	259.1260	259.0380	259.1260	0.00
03/12/2007	TRT1 On 02-May-08			Index Future	265.5700	265.6600	265.5700	265.6600	0.00
03/12/2007	TRT1 On 07-August-08			Index Future	273.9800	273.9770	273.9770	273.9770	0.00
03/12/2007	TRT1 On 06-November-08			Index Future	280.4200	280.5080	280.4150	280.5080	400.00
04/12/2007	\$ / R On 17-March-08			Currency Future	6.9700	6.9650	6.9683	6.9650	37,549.00
04/12/2007	\$ / R On 13-June-08			Currency Future	7.0900	7.0881	7.0928	7.0881	6,553.00
04/12/2007	\$ / R On 14-December-07			Currency Future	6.8500	6.8510	6.8533	6.8510	23,187.00
04/12/2007	£ / R On 17-March-08			Currency Future	14.3100	14.3323	14.3074	14.3323	0.00
04/12/2007	£ / R On 13-June-08			Currency Future	14.5100	14.5296	14.5080	14.5296	80.00
04/12/2007	£ / R On 14-December-07			Currency Future	14.1200	14.1432	14.1172	14.1432	37.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	€ / R On 17-March-08			Currency Future	10.2900	10.2229	10.2871	10.2229	752.00
04/12/2007	€ / R On 13-June-08			Currency Future	10.4700	10.3971	10.4653	10.3971	143.00
04/12/2007	€ / R On 14-December-07			Currency Future	10.1100	10.0479	10.1089	10.0479	1.00
04/12/2007	ALBI On 07-February-08			Index Future	261.4500	260.9720	261.4540	260.9720	517.00
04/12/2007	ALBI On 02-May-08			Index Future	268.6100	267.9830	268.6090	267.9830	0.00
04/12/2007	ALBI On 07-August-08			Index Future	276.7400	276.0100	276.7410	276.0100	0.00
04/12/2007	ALBI On 06-November-08			Index Future	284.4200	283.5750	284.4180	283.5750	0.00
04/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	76665	72355	76665	72355	0.00
04/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	2125	2635	2125	2635	0.00
04/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	55154	51154	55154	51154	0.00
04/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	19064	21324	19064	21324	0.00
04/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	125773	119605	125773	119605	0.00
04/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	8363	9505	8363	9505	0.00
04/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	198326	190530	198326	190530	0.00
04/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	4146	4780	4146	4780	0.00
04/12/2007	CRD1 On 07-February-08			Index Future	112.0900	112.0010	112.0930	112.0010	0.00
04/12/2007	CRD1 On 02-May-08			Index Future	114.9200	114.8250	114.9190	114.8250	0.00
04/12/2007	CRD1 On 07-August-08			Index Future	119.8600	119.6740	119.8620	119.6740	0.00
04/12/2007	CRD1 On 06-November-08			Index Future	121.3400	121.2440	121.3440	121.2440	8.00
04/12/2007	GOVI On 07-February-08			jGovi	262.6600	262.2490	262.6580	262.2490	7.00
04/12/2007	GOVI On 02-May-08			jGovi	269.7400	269.3180	269.7380	269.3180	0.00
04/12/2007	GOVI On 07-August-08			jGovi	277.0300	276.5970	277.0280	276.5970	0.00
04/12/2007	GOVI On 06-November-08			jGovi	284.3400	283.8910	284.3350	283.8910	60.00
04/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	8034	6993	8034	6993	0.00
04/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	31454	34503	31454	34503	0.00
04/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	70215	67175	70215	67175	0.00
04/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	12835	13995	12835	13995	0.00
04/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	61950	59427	61950	59427	0.00
04/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	31670	33457	31670	33457	0.00
04/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	120377	116967	120377	116967	0.00
04/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	17027	18057	17027	18057	0.00
04/12/2007	ILBI On 07-February-08			Index Future	297.9100	298.3260	297.9110	298.3260	0.00
04/12/2007	J153 On 31-August-10			jSwap	10.6300	10.5990	0.0804	0.0797	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
04/12/2007	J157 On 15-September-15			jSwap	9.5400	9.5350	0.0159	0.0158	0.00
04/12/2007	J186 On 21-December-26			jSwap	8.6000	8.6440	0.1051	0.1087	0.00
04/12/2007	J201 On 22-December-14			jSwap	9.6500	9.6490	0.1165	0.1164	0.00
04/12/2007	J203 On 15-September-17			jSwap	9.3000	9.3060	0.1161	0.1163	0.00
04/12/2007	J204 On 21-December-18			jSwap	9.2000	9.2080	0.1224	0.1227	0.00
04/12/2007	J207 On 15-January-20			jSwap	9.1100	9.1150	0.0831	0.0836	0.00
04/12/2007	JBAR On 21-December-05			jBar	11.0800	11.0790	11.0790	11.0790	0.00
04/12/2007	JFRA On 07-February-08			jFra	11.2700	11.1850	0.0273	0.0271	0.00
04/12/2007	JFRA On 05-February-09			jFra	10.6100	10.5750	0.0258	0.0257	0.00
04/12/2007	JFRA On 02-May-08			jFra	11.2700	11.2160	0.0291	0.0289	0.00
04/12/2007	JFRA On 07-May-09			jFra	10.3100	10.2620	0.0251	0.0250	0.00
04/12/2007	JFRA On 07-August-08			jFra	11.1400	11.0780	0.0270	0.0269	0.00
04/12/2007	JFRA On 06-August-09			jFra	10.0600	10.0430	0.0245	0.0244	0.00
04/12/2007	JFRA On 06-November-08			jFra	10.9200	10.8880	0.0265	0.0264	0.00
04/12/2007	JFRA On 05-November-09			jFra	9.9100	9.8750	0.0241	0.0240	0.00
04/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13737	13660	13737	13660	0.00
04/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4587	4714	4587	4714	0.00
04/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22360	22338	22360	22338	0.00
04/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20869	20942	20869	20942	0.00
04/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14133	14098	14133	14098	0.00
04/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11494	11606	11494	11606	0.00
04/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17491	17448	17491	17448	0.00
04/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15334	15440	15334	15440	0.00
04/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25877	25876	25877	25876	0.00
04/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25726	25771	25726	25771	0.00
04/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20002	19991	20002	19991	0.00
04/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18376	18442	18376	18442	0.00
04/12/2007	JN02 On 07-February-08			jNote	10.7200	10.6690	0.1897	0.1890	0.00
04/12/2007	JN02 On 02-May-08			jNote	10.5300	10.4930	0.1882	0.1876	0.00
04/12/2007	JN02 On 07-August-08			jNote	10.3000	10.2730	0.1831	0.1827	0.00
04/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	31038	30311	31038	30311	0.00
04/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	664	749	664	749	0.00
04/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18969	18622	18969	18622	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
04/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	7965	8236	7965	8236	0.00
04/12/2007	JN05 On 07-February-08			jNote	9.8100	9.8090	0.3804	0.3807	0.00
04/12/2007	JN05 On 02-May-08			jNote	9.6700	9.6780	0.3765	0.3769	0.00
04/12/2007	JN05 On 07-August-08			jNote	9.5100	9.5180	0.3707	0.3712	0.00
04/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31831	32007	31831	32007	0.00
04/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	604	613	604	613	0.00
04/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	17139	17414	17139	17414	0.00
04/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9130	9011	9130	9011	0.00
04/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0810	0.5812	0.5814	0.00
04/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9830	0.5786	0.5788	0.00
04/12/2007	JN10 On 07-August-08			jNote	8.8600	8.8680	0.5738	0.5741	0.00
04/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	11164	11303	11164	11303	0.00
04/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6110	6120	6110	6120	0.00
04/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12733	12969	12733	12969	0.00
04/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12842	12688	12842	12688	0.00
04/12/2007	JROD On 31-January-08			jRod	10.6000	10.6210	0.0067	0.0067	0.00
04/12/2007	JROD On 29-February-08			jRod	11.0200	11.0360	0.0076	0.0076	0.00
04/12/2007	JROD On 31-March-08			jRod	10.7700	10.7740	0.0140	0.0140	0.00
04/12/2007	JROD On 30-April-08			jRod	11.0300	11.0140	0.0149	0.0148	0.00
04/12/2007	JROD On 30-May-08			jRod	11.2200	11.1970	0.0157	0.0156	0.00
04/12/2007	JROD On 30-June-08			jRod	10.9700	10.9420	0.0219	0.0217	0.00
04/12/2007	JROD On 31-July-08			jRod	11.1500	11.1090	0.0228	0.0226	0.00
04/12/2007	JROD On 31-December-07			jRod	10.2100	10.2180	0.0059	0.0059	0.00
04/12/2007	OTH1 On 07-February-08			Index Future	256.3000	255.3810	256.2970	255.3810	0.00
04/12/2007	OTH1 On 02-May-08			Index Future	262.7600	261.8210	262.7600	261.8210	0.00
04/12/2007	OTH1 On 07-August-08			Index Future	271.3400	270.1830	271.3390	270.1830	0.00
04/12/2007	OTH1 On 06-November-08			Index Future	277.4500	276.4560	277.4500	276.4560	12.00
04/12/2007	R153 On 07-February-08			Bond Future	9.3900	9.3790	113.9204	113.9437	8,734.00
04/12/2007	R153 On 02-May-08			Bond Future	9.1500	9.1350	110.2682	110.2897	0.00
04/12/2007	R153 On 07-August-08			Bond Future	8.9100	8.8980	113.3396	113.3589	0.00
04/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	8	9	8	9	0.00
04/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2707	2684	2707	2684	0.00
04/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	600	612	600	612	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
04/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	912	903	912	903	0.00
04/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	493	501	493	501	0.00
04/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1283	1273	1283	1273	0.00
04/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2	2	2	2	0.00
04/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3304	3281	3304	3281	0.00
04/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3910	3887	3910	3887	0.00
04/12/2007	R157 On 07-February-08			Bond Future	8.4200	8.4370	133.6278	133.4976	9,138.00
04/12/2007	R157 On 02-May-08			Bond Future	8.2800	8.3010	130.2436	130.1157	0.00
04/12/2007	R157 On 07-August-08			Bond Future	8.1600	8.1800	133.8127	133.6878	2,500.00
04/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	164	156	164	156	0.00
04/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4607	4729	4607	4729	0.00
04/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2920	2850	2920	2850	0.00
04/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1529	1586	1529	1586	2,000.00
04/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2216	2165	2216	2165	0.00
04/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3221	3295	3221	3295	0.00
04/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3978	3894	3978	3894	0.00
04/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1022	1065	1022	1065	0.00
04/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	47	45	47	45	0.00
04/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6208	6335	6208	6335	0.00
04/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	10	9	10	9	0.00
04/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7917	8047	7917	8047	0.00
04/12/2007	R186 On 07-February-08			Bond Future	7.9700	8.0510	125.9594	125.0505	0.00
04/12/2007	R186 On 02-May-08			Bond Future	7.8900	7.9700	129.1911	128.2782	0.00
04/12/2007	R186 On 07-August-08			Bond Future	7.8200	7.9010	127.3492	126.4349	0.00
04/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1295	1025	1295	1025	0.00
04/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3859	4498	3859	4498	0.00
04/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4300	3811	4300	3811	0.00
04/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3047	3471	3047	3471	0.00
04/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4396	3970	4396	3970	0.00
04/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5216	5704	5216	5704	0.00
04/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	531	398	531	398	0.00
04/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6092	6868	6092	6868	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
04/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	166	117	166	117	0.00
04/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8830	9690	8830	9690	0.00
04/12/2007	R196 On 07-February-08			Bond Future	10.1600	10.2020	104.3912	104.3525	0.00
04/12/2007	R196 On 02-May-08			Bond Future	9.8800	9.9220	101.9291	101.8962	0.00
04/12/2007	R196 On 07-August-08			Bond Future	9.4900	9.5390	104.7430	104.7177	0.00
04/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	7	6	7	6	0.00
04/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1387	1425	1387	1425	0.00
04/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	78	72	78	72	0.00
04/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	756	783	756	783	0.00
04/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1533	1524	1533	1524	0.00
04/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1925	1942	1925	1942	0.00
04/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3	2	3	2	0.00
04/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1630	1669	1630	1669	0.00
04/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
04/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1877	1915	1877	1915	0.00
04/12/2007	R201 On 07-February-08			Bond Future	8.4900	8.5100	102.5790	102.4758	0.00
04/12/2007	R201 On 02-May-08			Bond Future	8.3600	8.3790	105.2407	105.1393	0.00
04/12/2007	R201 On 07-August-08			Bond Future	8.2500	8.2650	103.6858	103.5868	0.00
04/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	90	85	90	85	0.00
04/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4003	4101	4003	4101	0.00
04/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2067	2015	2067	2015	0.00
04/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1355	1404	1355	1404	0.00
04/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1547	1510	1547	1510	0.00
04/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2768	2830	2768	2830	0.00
04/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	24	22	24	22	0.00
04/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5301	5403	5301	5403	0.00
04/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6	5	6	5	0.00
04/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6670	6772	6670	6772	0.00
04/12/2007	R203 On 07-February-08			Bond Future	8.2900	8.3260	103.1525	102.8922	0.00
04/12/2007	R203 On 02-May-08			Bond Future	8.1800	8.2190	101.6293	101.3708	0.00
04/12/2007	R203 On 07-August-08			Bond Future	8.0900	8.1250	104.3985	104.1431	0.00
04/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	88	76	88	76	0.00
04/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5388	5636	5388	5636	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
04/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1984	1850	1984	1850	0.00
04/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1526	1651	1526	1651	0.00
04/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	857	782	857	782	0.00
04/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3030	3210	3030	3210	0.00
04/12/2007	R204 On 07-February-08			Bond Future	8.2700	8.3210	99.2247	98.8762	3,331.00
04/12/2007	R204 On 02-May-08			Bond Future	8.1700	8.2230	101.7886	101.4416	0.00
04/12/2007	R204 On 07-August-08			Bond Future	8.0900	8.1400	100.4973	100.1532	0.00
04/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	281	247	281	247	0.00
04/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5868	6183	5868	6183	0.00
04/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2152	1970	2152	1970	0.00
04/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1618	1784	1618	1784	0.00
04/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	741	648	741	648	0.00
04/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3123	3374	3123	3374	0.00
04/12/2007	R206 On 07-February-08			Bond Future	8.5700	8.5930	95.6633	95.5747	0.00
04/12/2007	R206 On 02-May-08			Bond Future	8.4400	8.4550	98.1528	98.0662	0.00
04/12/2007	R206 On 07-August-08			Bond Future	8.3100	8.3320	97.0726	96.9886	0.00
04/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	51	48	51	48	0.00
04/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3785	3871	3785	3871	0.00
04/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	868	838	868	838	0.00
04/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1674	1730	1674	1730	0.00
04/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1028	1000	1028	1000	0.00
04/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2351	2407	2351	2407	0.00
04/12/2007	R207 On 07-February-08			Bond Future	8.2300	8.2940	93.1640	92.7374	0.00
04/12/2007	R207 On 02-May-08			Bond Future	8.1400	8.2040	95.5739	95.1481	0.00
04/12/2007	R207 On 07-August-08			Bond Future	8.0700	8.1260	94.5252	94.1017	0.00
04/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	86	66	86	66	0.00
04/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5523	5930	5523	5930	0.00
04/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2312	2083	2312	2083	0.00
04/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1562	1758	1562	1758	0.00
04/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1332	1149	1332	1149	0.00
04/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1800	2041	1800	2041	0.00
04/12/2007	R209 On 07-February-08			Bond Future	7.6400	7.7290	86.3178	85.4247	6,590.00
04/12/2007	R209 On 02-May-08			Bond Future	7.5700	7.6610	85.3690	84.4657	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
04/12/2007	R209 On 07-August-08			Bond Future	7.5100	7.6020	87.6664	86.7547	0.00
04/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	162	107	162	107	0.00
04/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6972	7809	6972	7809	0.00
04/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3763	3238	3763	3238	0.00
04/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1982	2359	1982	2359	0.00
04/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2913	2266	2913	2266	0.00
04/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	536	801	536	801	0.00
04/12/2007	TRT1 On 07-February-08			Index Future	259.4600	259.0380	259.4550	259.0380	0.00
04/12/2007	TRT1 On 02-May-08			Index Future	266.0000	265.5700	265.9970	265.5700	0.00
04/12/2007	TRT1 On 07-August-08			Index Future	274.6400	273.9770	274.6430	273.9770	0.00
04/12/2007	TRT1 On 06-November-08			Index Future	280.8700	280.4150	280.8690	280.4150	400.00
05/12/2007	\$ / R On 17-March-08			Currency Future	6.9200	6.9683	6.9174	6.9683	37,580.00
05/12/2007	\$ / R On 13-June-08			Currency Future	7.0400	7.0928	7.0402	7.0928	6,553.00
05/12/2007	\$ / R On 14-December-07			Currency Future	6.8000	6.8533	6.8041	6.8533	23,171.00
05/12/2007	£ / R On 17-March-08			Currency Future	14.0000	14.3074	13.9998	14.3074	0.00
05/12/2007	£ / R On 13-June-08			Currency Future	14.2000	14.5080	14.1979	14.5080	143.00
05/12/2007	£ / R On 14-December-07			Currency Future	13.8100	14.1172	13.8148	14.1172	37.00
05/12/2007	€ / R On 17-March-08			Currency Future	10.1500	10.2871	10.1534	10.2871	752.00
05/12/2007	€ / R On 13-June-08			Currency Future	10.3300	10.4653	10.3294	10.4653	231.00
05/12/2007	€ / R On 14-December-07			Currency Future	9.9800	10.1089	9.9794	10.1089	1.00
05/12/2007	ALBI On 07-February-08			Index Future	262.5400	261.4540	262.5370	261.4540	517.00
05/12/2007	ALBI On 02-May-08			Index Future	269.6200	268.6090	269.6150	268.6090	0.00
05/12/2007	ALBI On 07-August-08			Index Future	277.7500	276.7410	277.7470	276.7410	0.00
05/12/2007	ALBI On 06-November-08			Index Future	285.4000	284.4180	285.4030	284.4180	0.00
05/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	86690	76665	86690	76665	0.00
05/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1320	2125	1320	2125	0.00
05/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	61998	55154	61998	55154	0.00
05/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15848	19064	15848	19064	0.00
05/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	134461	125773	134461	125773	0.00
05/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6991	8363	6991	8363	0.00
05/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	207531	198326	207531	198326	0.00
05/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3501	4146	3501	4146	0.00
05/12/2007	CRD1 On 07-February-08			Index Future	112.3400	112.0930	112.3380	112.0930	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
05/12/2007	CRD1 On 02-May-08			Index Future	115.1700	114.9190	115.1700	114.9190	0.00
05/12/2007	CRD1 On 07-August-08			Index Future	120.2000	119.8620	120.1950	119.8620	0.00
05/12/2007	CRD1 On 06-November-08			Index Future	121.6100	121.3440	121.6120	121.3440	8.00
05/12/2007	GOVI On 07-February-08			jGovi	263.6600	262.6580	263.6590	262.6580	7.00
05/12/2007	GOVI On 02-May-08			jGovi	270.7700	269.7380	270.7660	269.7380	0.00
05/12/2007	GOVI On 07-August-08			jGovi	278.0900	277.0280	278.0870	277.0280	0.00
05/12/2007	GOVI On 06-November-08			jGovi	285.4300	284.3350	285.4260	284.3350	60.00
05/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	11298	8034	11298	8034	0.00
05/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	24708	31454	24708	31454	0.00
05/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	78069	70215	78069	70215	0.00
05/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	10409	12835	10409	12835	0.00
05/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	68544	61950	68544	61950	0.00
05/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	27674	31670	27674	31670	0.00
05/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	129023	120377	129023	120377	0.00
05/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	14763	17027	14763	17027	0.00
05/12/2007	ILBI On 07-February-08			Index Future	297.9600	297.9110	297.9560	297.9110	0.00
05/12/2007	J153 On 31-August-10			jSwap	10.5300	10.6270	0.0781	0.0804	0.00
05/12/2007	J157 On 15-September-15			jSwap	9.4400	9.5370	0.0108	0.0159	0.00
05/12/2007	J186 On 21-December-26			jSwap	8.5000	8.6040	0.0957	0.1051	0.00
05/12/2007	J201 On 22-December-14			jSwap	9.5600	9.6510	0.1118	0.1165	0.00
05/12/2007	J203 On 15-September-17			jSwap	9.2100	9.3030	0.1107	0.1161	0.00
05/12/2007	J204 On 21-December-18			jSwap	9.1100	9.2040	0.1164	0.1224	0.00
05/12/2007	J207 On 15-January-20			jSwap	9.0200	9.1080	0.0765	0.0831	0.00
05/12/2007	JBAR On 21-December-05			jBar	11.1300	11.0790	11.1250	11.0790	0.00
05/12/2007	JFRA On 07-February-08			jFra	11.2200	11.2660	0.0272	0.0273	0.00
05/12/2007	JFRA On 05-February-09			jFra	10.4900	10.6140	0.0255	0.0258	0.00
05/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2740	0.0290	0.0291	0.00
05/12/2007	JFRA On 07-May-09			jFra	10.1700	10.3090	0.0247	0.0251	0.00
05/12/2007	JFRA On 07-August-08			jFra	11.0700	11.1390	0.0269	0.0270	0.00
05/12/2007	JFRA On 06-August-09			jFra	9.9500	10.0620	0.0242	0.0245	0.00
05/12/2007	JFRA On 06-November-08			jFra	10.8600	10.9200	0.0263	0.0265	0.00
05/12/2007	JFRA On 05-November-09			jFra	9.7300	9.9060	0.0237	0.0241	0.00
05/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13599	13737	13599	13737	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
05/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4568	4587	4568	4587	0.00
05/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22185	22360	22185	22360	0.00
05/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20995	20869	20995	20869	0.00
05/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14034	14133	14034	14133	0.00
05/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11502	11494	11502	11494	0.00
05/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17371	17491	17371	17491	0.00
05/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15384	15334	15384	15334	0.00
05/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25722	25877	25722	25877	0.00
05/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25846	25726	25846	25726	0.00
05/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19895	20002	19895	20002	0.00
05/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18424	18376	18424	18376	0.00
05/12/2007	JN02 On 07-February-08			jNote	10.6200	10.7160	0.1882	0.1897	0.00
05/12/2007	JN02 On 02-May-08			jNote	10.4200	10.5280	0.1864	0.1882	0.00
05/12/2007	JN02 On 07-August-08			jNote	10.1800	10.3010	0.1811	0.1831	0.00
05/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	29476	31038	29476	31038	0.00
05/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	772	664	772	664	0.00
05/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17719	18969	17719	18969	0.00
05/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	8674	7965	8674	7965	0.00
05/12/2007	JN05 On 07-February-08			jNote	9.7000	9.8050	0.3773	0.3804	0.00
05/12/2007	JN05 On 02-May-08			jNote	9.5600	9.6680	0.3733	0.3765	0.00
05/12/2007	JN05 On 07-August-08			jNote	9.4000	9.5050	0.3674	0.3707	0.00
05/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28159	31831	28159	31831	0.00
05/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	901	604	901	604	0.00
05/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14758	17139	14758	17139	0.00
05/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	10870	9130	10870	9130	0.00
05/12/2007	JN10 On 07-February-08			jNote	8.9800	9.0790	0.5775	0.5812	0.00
05/12/2007	JN10 On 02-May-08			jNote	8.8800	8.9770	0.5747	0.5786	0.00
05/12/2007	JN10 On 07-August-08			jNote	8.7600	8.8600	0.5698	0.5738	0.00
05/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7851	11164	7851	11164	0.00
05/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8883	6110	8883	6110	0.00
05/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9842	12733	9842	12733	0.00
05/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	16234	12842	16234	12842	0.00
05/12/2007	JROD On 31-January-08			jRod	10.6200	10.6040	0.0067	0.0067	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
05/12/2007	JROD On 29-February-08			jRod	11.0500	11.0200	0.0076	0.0076	0.00
05/12/2007	JROD On 31-March-08			jRod	10.7900	10.7740	0.0141	0.0140	0.00
05/12/2007	JROD On 30-April-08			jRod	11.0400	11.0270	0.0149	0.0149	0.00
05/12/2007	JROD On 30-May-08			jRod	11.2200	11.2240	0.0157	0.0157	0.00
05/12/2007	JROD On 30-June-08			jRod	10.9700	10.9700	0.0219	0.0219	0.00
05/12/2007	JROD On 31-July-08			jRod	11.1400	11.1450	0.0228	0.0228	0.00
05/12/2007	JROD On 31-December-07			jRod	10.2100	10.2090	0.0059	0.0059	0.00
05/12/2007	OTH1 On 07-February-08			Index Future	257.8800	256.2970	257.8760	256.2970	0.00
05/12/2007	OTH1 On 02-May-08			Index Future	264.3800	262.7600	264.3780	262.7600	0.00
05/12/2007	OTH1 On 07-August-08			Index Future	272.8600	271.3390	272.8580	271.3390	0.00
05/12/2007	OTH1 On 06-November-08			Index Future	279.1700	277.4500	279.1650	277.4500	12.00
05/12/2007	R153 On 07-February-08			Bond Future	9.2900	9.3890	114.1539	113.9204	8,734.00
05/12/2007	R153 On 02-May-08			Bond Future	9.0500	9.1450	110.4835	110.2682	0.00
05/12/2007	R153 On 07-August-08			Bond Future	8.8100	8.9080	113.5327	113.3396	0.00
05/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	13	8	13	8	0.00
05/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2478	2707	2478	2707	0.00
05/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	696	600	696	600	0.00
05/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	793	912	793	912	0.00
05/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	563	493	563	493	0.00
05/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1161	1283	1161	1283	0.00
05/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3	2	3	2	0.00
05/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3071	3304	3071	3304	0.00
05/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	0	1	0	0.00
05/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3677	3910	3677	3910	0.00
05/12/2007	R157 On 07-February-08			Bond Future	8.3300	8.4170	134.2156	133.6278	9,138.00
05/12/2007	R157 On 02-May-08			Bond Future	8.1900	8.2810	130.8215	130.2436	0.00
05/12/2007	R157 On 07-August-08			Bond Future	8.0700	8.1600	134.3769	133.8127	2,500.00
05/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	228	164	228	164	0.00
05/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4083	4607	4083	4607	0.00
05/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3278	2920	3278	2920	0.00
05/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1308	1529	1308	1529	2,000.00
05/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2474	2216	2474	2216	0.00
05/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2915	3221	2915	3221	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
05/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4394	3978	4394	3978	0.00
05/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	859	1022	859	1022	0.00
05/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	70	47	70	47	0.00
05/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5643	6208	5643	6208	0.00
05/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16	10	16	10	0.00
05/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7335	7917	7335	7917	0.00
05/12/2007	R186 On 07-February-08			Bond Future	7.8800	7.9710	126.9941	125.9594	0.00
05/12/2007	R186 On 02-May-08			Bond Future	7.8000	7.8900	130.2303	129.1911	0.00
05/12/2007	R186 On 07-August-08			Bond Future	7.7300	7.8210	128.3897	127.3492	0.00
05/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1664	1295	1664	1295	0.00
05/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3193	3859	3193	3859	0.00
05/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4902	4300	4902	4300	0.00
05/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2610	3047	2610	3047	0.00
05/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4916	4396	4916	4396	0.00
05/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4695	5216	4695	5216	0.00
05/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	725	531	725	531	0.00
05/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5251	6092	5251	6092	0.00
05/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	243	166	243	166	0.00
05/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7873	8830	7873	8830	0.00
05/12/2007	R196 On 07-February-08			Bond Future	10.0600	10.1620	104.4948	104.3912	0.00
05/12/2007	R196 On 02-May-08			Bond Future	9.7700	9.8790	102.0136	101.9291	0.00
05/12/2007	R196 On 07-August-08			Bond Future	9.3700	9.4910	104.8095	104.7430	0.00
05/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	10	7	10	7	0.00
05/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1286	1387	1286	1387	0.00
05/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	94	78	94	78	0.00
05/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	687	756	687	756	0.00
05/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1561	1533	1561	1533	0.00
05/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1887	1925	1887	1925	0.00
05/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4	3	4	3	0.00
05/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1528	1630	1528	1630	0.00
05/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
05/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1774	1877	1774	1877	0.00
05/12/2007	R201 On 07-February-08			Bond Future	8.3900	8.4900	103.0969	102.5790	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
05/12/2007	R201 On 02-May-08			Bond Future	8.2600	8.3590	105.7494	105.2407	0.00
05/12/2007	R201 On 07-August-08			Bond Future	8.1500	8.2450	104.1822	103.6858	0.00
05/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	133	90	133	90	0.00
05/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3528	4003	3528	4003	0.00
05/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2366	2067	2366	2067	0.00
05/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1145	1355	1145	1355	0.00
05/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1759	1547	1759	1547	0.00
05/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2485	2768	2485	2768	0.00
05/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	38	24	38	24	0.00
05/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4797	5301	4797	5301	0.00
05/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	10	6	10	6	0.00
05/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6156	6670	6156	6670	0.00
05/12/2007	R203 On 07-February-08			Bond Future	8.2000	8.2860	103.7415	103.1525	0.00
05/12/2007	R203 On 02-May-08			Bond Future	8.0900	8.1790	102.2140	101.6293	0.00
05/12/2007	R203 On 07-August-08			Bond Future	8.0000	8.0850	104.9763	104.3985	0.00
05/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	128	88	128	88	0.00
05/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4838	5388	4838	5388	0.00
05/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2315	1984	2315	1984	0.00
05/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1272	1526	1272	1526	0.00
05/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1050	857	1050	857	0.00
05/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2645	3030	2645	3030	0.00
05/12/2007	R204 On 07-February-08			Bond Future	8.1900	8.2710	99.7857	99.2247	3,331.00
05/12/2007	R204 On 02-May-08			Bond Future	8.0900	8.1730	102.3472	101.7886	0.00
05/12/2007	R204 On 07-August-08			Bond Future	8.0100	8.0900	101.0512	100.4973	0.00
05/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	350	281	350	281	0.00
05/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5376	5868	5376	5868	0.00
05/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2468	2152	2468	2152	0.00
05/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1376	1618	1376	1618	0.00
05/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	912	741	912	741	0.00
05/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2741	3123	2741	3123	0.00
05/12/2007	R206 On 07-February-08			Bond Future	8.4600	8.5730	96.1523	95.6633	0.00
05/12/2007	R206 On 02-May-08			Bond Future	8.3300	8.4350	98.6310	98.1528	0.00
05/12/2007	R206 On 07-August-08			Bond Future	8.2000	8.3120	97.5365	97.0726	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
05/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	81	51	81	51	0.00
05/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3326	3785	3326	3785	0.00
05/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1071	868	1071	868	0.00
05/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1399	1674	1399	1674	0.00
05/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1211	1028	1211	1028	0.00
05/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2070	2351	2070	2351	0.00
05/12/2007	R207 On 07-February-08			Bond Future	8.1300	8.2340	93.8808	93.1640	0.00
05/12/2007	R207 On 02-May-08			Bond Future	8.0400	8.1440	96.2894	95.5739	0.00
05/12/2007	R207 On 07-August-08			Bond Future	7.9700	8.0660	95.2366	94.5252	0.00
05/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	135	86	135	86	0.00
05/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4855	5523	4855	5523	0.00
05/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2736	2312	2736	2312	0.00
05/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1270	1562	1270	1562	0.00
05/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1682	1332	1682	1332	0.00
05/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1439	1800	1439	1800	0.00
05/12/2007	R209 On 07-February-08			Bond Future	7.5400	7.6390	87.3285	86.3178	6,590.00
05/12/2007	R209 On 02-May-08			Bond Future	7.4700	7.5710	86.3911	85.3690	0.00
05/12/2007	R209 On 07-August-08			Bond Future	7.4100	7.5120	88.6979	87.6664	0.00
05/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	254	162	254	162	0.00
05/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6053	6972	6053	6972	0.00
05/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4412	3763	4412	3763	0.00
05/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1609	1982	1609	1982	0.00
05/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3733	2913	3733	2913	0.00
05/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	324	536	324	536	0.00
05/12/2007	TRT1 On 07-February-08			Index Future	260.4600	259.4550	260.4590	259.4550	0.00
05/12/2007	TRT1 On 02-May-08			Index Future	267.0300	265.9970	267.0260	265.9970	0.00
05/12/2007	TRT1 On 07-August-08			Index Future	275.5700	274.6430	275.5710	274.6430	0.00
05/12/2007	TRT1 On 06-November-08			Index Future	281.9600	280.8690	281.9610	280.8690	400.00
06/12/2007	\$ / R On 17-March-08			Currency Future	6.8600	6.9174	6.8641	6.9174	37,742.00
06/12/2007	\$ / R On 13-June-08			Currency Future	6.9800	7.0402	6.9848	7.0402	6,723.00
06/12/2007	\$ / R On 14-December-07			Currency Future	6.7500	6.8041	6.7528	6.8041	23,190.00
06/12/2007	£ / R On 17-March-08			Currency Future	13.8700	13.9998	13.8663	13.9998	0.00
06/12/2007	£ / R On 13-June-08			Currency Future	14.0600	14.1979	14.0587	14.1979	143.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	£ / R On 14-December-07			Currency Future	13.6800	13.8148	13.6848	13.8148	37.00
06/12/2007	€ / R On 17-March-08			Currency Future	10.0500	10.1534	10.0473	10.1534	752.00
06/12/2007	€ / R On 13-June-08			Currency Future	10.2200	10.3294	10.2196	10.3294	231.00
06/12/2007	€ / R On 14-December-07			Currency Future	9.8800	9.9794	9.8769	9.9794	1.00
06/12/2007	ALBI On 07-February-08			Index Future	262.7800	262.5370	262.7810	262.5370	517.00
06/12/2007	ALBI On 02-May-08			Index Future	269.8500	269.6150	269.8530	269.6150	0.00
06/12/2007	ALBI On 07-August-08			Index Future	277.9500	277.7470	277.9540	277.7470	0.00
06/12/2007	ALBI On 06-November-08			Index Future	285.5700	285.4030	285.5720	285.4030	0.00
06/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	88955	86690	88955	86690	0.00
06/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1145	1320	1145	1320	0.00
06/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	63604	61998	63604	61998	0.00
06/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15074	15848	15074	15848	0.00
06/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	136237	134461	136237	134461	0.00
06/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6697	6991	6697	6991	0.00
06/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	209100	207531	209100	207531	0.00
06/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3380	3501	3380	3501	0.00
06/12/2007	CRD1 On 07-February-08			Index Future	112.6600	112.3380	112.6620	112.3380	0.00
06/12/2007	CRD1 On 02-May-08			Index Future	115.5000	115.1700	115.5030	115.1700	0.00
06/12/2007	CRD1 On 07-August-08			Index Future	120.4000	120.1950	120.4040	120.1950	0.00
06/12/2007	CRD1 On 06-November-08			Index Future	121.9600	121.6120	121.9640	121.6120	8.00
06/12/2007	GOVI On 07-February-08			jGovi	263.9900	263.6590	263.9860	263.6590	7.00
06/12/2007	GOVI On 02-May-08			jGovi	271.1000	270.7660	271.1020	270.7660	0.00
06/12/2007	GOVI On 07-August-08			jGovi	278.4300	278.0870	278.4320	278.0870	0.00
06/12/2007	GOVI On 06-November-08			jGovi	285.7800	285.4260	285.7810	285.4260	60.00
06/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	12460	11298	12460	11298	0.00
06/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	22600	24708	22600	24708	0.00
06/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	80663	78069	80663	78069	0.00
06/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	9643	10409	9643	10409	0.00
06/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	70716	68544	70716	68544	0.00
06/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	26396	27674	26396	27674	0.00
06/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	131854	129023	131854	129023	0.00
06/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	14044	14763	14044	14763	0.00
06/12/2007	ILBI On 07-February-08			Index Future	300.1200	297.9560	300.1170	297.9560	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
06/12/2007	J153 On 31-August-10			jSwap	10.4300	10.5340	0.0755	0.0781	0.00
06/12/2007	J157 On 15-September-15			jSwap	9.3500	9.4440	0.0058	0.0108	0.00
06/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4980	0.0897	0.0957	0.00
06/12/2007	J201 On 22-December-14			jSwap	9.4700	9.5590	0.1074	0.1118	0.00
06/12/2007	J203 On 15-September-17			jSwap	9.1300	9.2130	0.1056	0.1107	0.00
06/12/2007	J204 On 21-December-18			jSwap	9.0300	9.1140	0.1109	0.1164	0.00
06/12/2007	J207 On 15-January-20			jSwap	8.9300	9.0150	0.0706	0.0765	0.00
06/12/2007	JBAR On 21-December-05			jBar	11.1300	11.1250	11.1250	11.1250	0.00
06/12/2007	JFRA On 07-February-08			jFra	11.1900	11.2170	0.0271	0.0272	0.00
06/12/2007	JFRA On 05-February-09			jFra	10.3800	10.4900	0.0252	0.0255	0.00
06/12/2007	JFRA On 02-May-08			jFra	11.1800	11.2320	0.0288	0.0290	0.00
06/12/2007	JFRA On 07-May-09			jFra	10.0600	10.1650	0.0245	0.0247	0.00
06/12/2007	JFRA On 07-August-08			jFra	11.0100	11.0690	0.0267	0.0269	0.00
06/12/2007	JFRA On 06-August-09			jFra	9.7400	9.9490	0.0237	0.0242	0.00
06/12/2007	JFRA On 06-November-08			jFra	10.7200	10.8560	0.0260	0.0263	0.00
06/12/2007	JFRA On 05-November-09			jFra	9.5400	9.7290	0.0232	0.0237	0.00
06/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13488	13599	13488	13599	0.00
06/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4534	4568	4534	4568	0.00
06/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22032	22185	22032	22185	0.00
06/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21099	20995	21099	20995	0.00
06/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13919	14034	13919	14034	0.00
06/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11525	11502	11525	11502	0.00
06/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17264	17371	17264	17371	0.00
06/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15422	15384	15422	15384	0.00
06/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25450	25722	25450	25722	0.00
06/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26092	25846	26092	25846	0.00
06/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19704	19895	19704	19895	0.00
06/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18558	18424	18558	18424	0.00
06/12/2007	JN02 On 07-February-08			jNote	10.5100	10.6200	0.1864	0.1882	0.00
06/12/2007	JN02 On 02-May-08			jNote	10.2900	10.4180	0.1842	0.1864	0.00
06/12/2007	JN02 On 07-August-08			jNote	10.0300	10.1750	0.1787	0.1811	0.00
06/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27719	29476	27719	29476	0.00
06/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	918	772	918	772	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
06/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16283	17719	16283	17719	0.00
06/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9595	8674	9595	8674	0.00
06/12/2007	JN05 On 07-February-08			jNote	9.5800	9.7010	0.3737	0.3773	0.00
06/12/2007	JN05 On 02-May-08			jNote	9.4400	9.5620	0.3696	0.3733	0.00
06/12/2007	JN05 On 07-August-08			jNote	9.2700	9.3950	0.3636	0.3674	0.00
06/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24122	28159	24122	28159	0.00
06/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1390	901	1390	901	0.00
06/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	12252	14758	12252	14758	0.00
06/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13172	10870	13172	10870	0.00
06/12/2007	JN10 On 07-February-08			jNote	8.8900	8.9840	0.5743	0.5775	0.00
06/12/2007	JN10 On 02-May-08			jNote	8.7900	8.8800	0.5714	0.5747	0.00
06/12/2007	JN10 On 07-August-08			jNote	8.6700	8.7600	0.5663	0.5698	0.00
06/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5336	7851	5336	7851	0.00
06/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12184	8883	12184	8883	0.00
06/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7523	9842	7523	9842	0.00
06/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19931	16234	19931	16234	0.00
06/12/2007	JROD On 31-January-08			jRod	10.6000	10.6180	0.0067	0.0067	0.00
06/12/2007	JROD On 29-February-08			jRod	11.0300	11.0490	0.0076	0.0076	0.00
06/12/2007	JROD On 31-March-08			jRod	10.7800	10.7890	0.0141	0.0141	0.00
06/12/2007	JROD On 30-April-08			jRod	11.0300	11.0360	0.0149	0.0149	0.00
06/12/2007	JROD On 30-May-08			jRod	11.2200	11.2240	0.0157	0.0157	0.00
06/12/2007	JROD On 30-June-08			jRod	10.9600	10.9650	0.0219	0.0219	0.00
06/12/2007	JROD On 31-July-08			jRod	11.1300	11.1400	0.0228	0.0228	0.00
06/12/2007	JROD On 31-December-07			jRod	10.2000	10.2080	0.0059	0.0059	0.00
06/12/2007	OTH1 On 07-February-08			Index Future	257.6300	257.8760	257.6290	257.8760	0.00
06/12/2007	OTH1 On 02-May-08			Index Future	264.1200	264.3780	264.1240	264.3780	0.00
06/12/2007	OTH1 On 07-August-08			Index Future	272.6900	272.8580	272.6920	272.8580	0.00
06/12/2007	OTH1 On 06-November-08			Index Future	278.9000	279.1650	278.8990	279.1650	12.00
06/12/2007	R153 On 07-February-08			Bond Future	9.1900	9.2890	114.3880	114.1539	8,404.00
06/12/2007	R153 On 02-May-08			Bond Future	8.9500	9.0450	110.6993	110.4835	0.00
06/12/2007	R153 On 07-August-08			Bond Future	8.7100	8.8080	113.7263	113.5327	0.00
06/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	20	13	20	13	0.00
06/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2251	2478	2251	2478	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
06/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	803	696	803	696	0.00
06/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	684	793	684	793	0.00
06/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	640	563	640	563	0.00
06/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1044	1161	1044	1161	0.00
06/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5	3	5	3	0.00
06/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2839	3071	2839	3071	0.00
06/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
06/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3444	3677	3444	3677	0.00
06/12/2007	R157 On 07-February-08			Bond Future	8.2900	8.3270	134.4781	134.2156	9,138.00
06/12/2007	R157 On 02-May-08			Bond Future	8.1500	8.1910	131.0793	130.8215	0.00
06/12/2007	R157 On 07-August-08			Bond Future	8.0300	8.0700	134.6287	134.3769	2,500.00
06/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	260	228	260	228	0.00
06/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3852	4083	3852	4083	0.00
06/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3441	3278	3441	3278	0.00
06/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1214	1308	1214	1308	2,000.00
06/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2592	2474	2592	2474	0.00
06/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2782	2915	2782	2915	0.00
06/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4582	4394	4582	4394	0.00
06/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	790	859	790	859	0.00
06/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	82	70	82	70	0.00
06/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5392	5643	5392	5643	0.00
06/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	19	16	19	16	0.00
06/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7076	7335	7076	7335	0.00
06/12/2007	R186 On 07-February-08			Bond Future	7.9100	7.8810	126.6478	126.9941	0.00
06/12/2007	R186 On 02-May-08			Bond Future	7.8300	7.8000	129.8825	130.2303	0.00
06/12/2007	R186 On 07-August-08			Bond Future	7.7600	7.7310	128.0414	128.3897	0.00
06/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1509	1664	1509	1664	0.00
06/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3385	3193	3385	3193	0.00
06/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4679	4902	4679	4902	0.00
06/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2735	2610	2735	2610	0.00
06/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4725	4916	4725	4916	0.00
06/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4852	4695	4852	4695	0.00
06/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	638	725	638	725	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
06/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5510	5251	5510	5251	0.00
06/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	206	243	206	243	0.00
06/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8182	7873	8182	7873	0.00
06/12/2007	R196 On 07-February-08			Bond Future	10.0200	10.0550	104.5326	104.4948	0.00
06/12/2007	R196 On 02-May-08			Bond Future	9.7200	9.7690	102.0520	102.0136	0.00
06/12/2007	R196 On 07-August-08			Bond Future	9.3100	9.3650	104.8365	104.8095	0.00
06/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	11	10	11	10	0.00
06/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1249	1286	1249	1286	0.00
06/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	102	94	102	94	0.00
06/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	657	687	657	687	0.00
06/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1570	1561	1570	1561	0.00
06/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1869	1887	1869	1887	0.00
06/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4	4	4	4	0.00
06/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1490	1528	1490	1528	0.00
06/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2	1	2	1	0.00
06/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1736	1774	1736	1774	0.00
06/12/2007	R201 On 07-February-08			Bond Future	8.3500	8.3900	103.3050	103.0969	0.00
06/12/2007	R201 On 02-May-08			Bond Future	8.2200	8.2590	105.9538	105.7494	0.00
06/12/2007	R201 On 07-August-08			Bond Future	8.1100	8.1450	104.3816	104.1822	0.00
06/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	153	133	153	133	0.00
06/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3339	3528	3339	3528	0.00
06/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2489	2366	2489	2366	0.00
06/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1064	1145	1064	1145	0.00
06/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1847	1759	1847	1759	0.00
06/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2373	2485	2373	2485	0.00
06/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	44	38	44	38	0.00
06/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4596	4797	4596	4797	0.00
06/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	11	10	11	10	0.00
06/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5949	6156	5949	6156	0.00
06/12/2007	R203 On 07-February-08			Bond Future	8.1700	8.1960	103.9388	103.7415	0.00
06/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0890	102.4099	102.2140	0.00
06/12/2007	R203 On 07-August-08			Bond Future	7.9700	7.9950	105.1698	104.9763	0.00
06/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	141	128	141	128	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
06/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4654	4838	4654	4838	0.00
06/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2429	2315	2429	2315	0.00
06/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1190	1272	1190	1272	0.00
06/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1119	1050	1119	1050	0.00
06/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2520	2645	2520	2645	0.00
06/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1910	99.9972	99.7857	3,331.00
06/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0930	102.5577	102.3472	0.00
06/12/2007	R204 On 07-August-08			Bond Future	7.9800	8.0100	101.2599	101.0512	0.00
06/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	374	350	374	350	0.00
06/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5189	5376	5189	5376	0.00
06/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2590	2468	2590	2468	0.00
06/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1288	1376	1288	1376	0.00
06/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	982	912	982	912	0.00
06/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2601	2741	2601	2741	0.00
06/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4630	96.3756	96.1523	0.00
06/12/2007	R206 On 02-May-08			Bond Future	8.2800	8.3250	98.8493	98.6310	0.00
06/12/2007	R206 On 07-August-08			Bond Future	8.1500	8.2020	97.7482	97.5365	0.00
06/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	97	81	97	81	0.00
06/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3120	3326	3120	3326	0.00
06/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1171	1071	1171	1071	0.00
06/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1281	1399	1281	1399	0.00
06/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1300	1211	1300	1211	0.00
06/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1947	2070	1947	2070	0.00
06/12/2007	R207 On 07-February-08			Bond Future	8.1200	8.1340	93.9529	93.8808	0.00
06/12/2007	R207 On 02-May-08			Bond Future	8.0300	8.0440	96.3613	96.2894	0.00
06/12/2007	R207 On 07-August-08			Bond Future	7.9600	7.9660	95.3082	95.2366	0.00
06/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	137	135	137	135	0.00
06/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4785	4855	4785	4855	0.00
06/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2775	2736	2775	2736	0.00
06/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1237	1270	1237	1270	0.00
06/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1717	1682	1717	1682	0.00
06/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1403	1439	1403	1439	0.00
06/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.5390	86.7198	87.3285	6,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.4710	85.7755	86.3911	0.00
06/12/2007	R209 On 07-August-08			Bond Future	7.4700	7.4120	88.0766	88.6979	0.00
06/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	185	254	185	254	0.00
06/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6593	6053	6593	6053	0.00
06/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4000	4412	4000	4412	0.00
06/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1812	1609	1812	1609	0.00
06/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3226	3733	3226	3733	0.00
06/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	438	324	438	324	0.00
06/12/2007	TRT1 On 07-February-08			Index Future	260.7700	260.4590	260.7690	260.4590	0.00
06/12/2007	TRT1 On 02-May-08			Index Future	267.3400	267.0260	267.3430	267.0260	0.00
06/12/2007	TRT1 On 07-August-08			Index Future	275.8300	275.5710	275.8260	275.5710	0.00
06/12/2007	TRT1 On 06-November-08			Index Future	282.3000	281.9610	282.2980	281.9610	400.00
07/12/2007	\$ / R On 17-March-08			Currency Future	6.8000	6.8641	6.8021	6.8641	38,084.00
07/12/2007	\$ / R On 13-June-08			Currency Future	6.9300	6.9848	6.9300	6.9848	9,778.00
07/12/2007	\$ / R On 14-December-07			Currency Future	6.7000	6.7528	6.7008	6.7528	23,607.00
07/12/2007	£ / R On 17-March-08			Currency Future	13.7600	13.8663	13.7562	13.8663	0.00
07/12/2007	£ / R On 13-June-08			Currency Future	13.9700	14.0587	13.9680	14.0587	143.00
07/12/2007	£ / R On 14-December-07			Currency Future	13.5900	13.6848	13.5935	13.6848	37.00
07/12/2007	€ / R On 17-March-08			Currency Future	9.9800	10.0473	9.9772	10.0473	752.00
07/12/2007	€ / R On 13-June-08			Currency Future	10.1600	10.2196	10.1623	10.2196	231.00
07/12/2007	€ / R On 14-December-07			Currency Future	9.8200	9.8769	9.8215	9.8769	2.00
07/12/2007	ALBI On 07-February-08			Index Future	262.6200	262.7810	262.6170	262.7810	517.00
07/12/2007	ALBI On 02-May-08			Index Future	269.8500	269.8530	269.8530	269.8530	0.00
07/12/2007	ALBI On 07-August-08			Index Future	277.8700	277.9540	277.8690	277.9540	0.00
07/12/2007	ALBI On 06-November-08			Index Future	285.4900	285.5720	285.4850	285.5720	0.00
07/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	87353	88955	87353	88955	0.00
07/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1183	1145	1183	1145	0.00
07/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	63506	63604	63506	63604	0.00
07/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	14976	15074	14976	15074	0.00
07/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	135441	136237	135441	136237	0.00
07/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6751	6697	6751	6697	0.00
07/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	208256	209100	208256	209100	0.00
07/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3406	3380	3406	3380	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
07/12/2007	CRD1 On 07-February-08			Index Future	112.6900	112.6620	112.6880	112.6620	0.00
07/12/2007	CRD1 On 02-May-08			Index Future	115.6500	115.5030	115.6460	115.5030	0.00
07/12/2007	CRD1 On 07-August-08			Index Future	120.3700	120.4040	120.3670	120.4040	0.00
07/12/2007	CRD1 On 06-November-08			Index Future	122.3600	121.9640	122.3580	121.9640	8.00
07/12/2007	GOVI On 07-February-08			jGovi	263.8600	263.9860	263.8640	263.9860	7.00
07/12/2007	GOVI On 02-May-08			jGovi	271.2700	271.1020	271.2650	271.1020	0.00
07/12/2007	GOVI On 07-August-08			jGovi	278.9000	278.4320	278.9030	278.4320	0.00
07/12/2007	GOVI On 06-November-08			jGovi	286.5100	285.7810	286.5070	285.7810	60.00
07/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	11836	12460	11836	12460	0.00
07/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	23196	22600	23196	22600	0.00
07/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	81895	80663	81895	80663	0.00
07/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	9245	9643	9245	9643	0.00
07/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	73775	70716	73775	70716	0.00
07/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	24745	26396	24745	26396	0.00
07/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	137779	131854	137779	131854	0.00
07/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	12709	14044	12709	14044	0.00
07/12/2007	ILBI On 07-February-08			Index Future	300.0300	300.1170	300.0250	300.1170	0.00
07/12/2007	J153 On 31-August-10			jSwap	10.4300	10.4280	0.0756	0.0755	0.00
07/12/2007	J157 On 15-September-15			jSwap	9.3600	9.3540	0.0059	0.0058	0.00
07/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4310	0.0899	0.0897	0.00
07/12/2007	J201 On 22-December-14			jSwap	9.4700	9.4700	0.1074	0.1074	0.00
07/12/2007	J203 On 15-September-17			jSwap	9.1300	9.1270	0.1057	0.1056	0.00
07/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0310	0.1111	0.1109	0.00
07/12/2007	J207 On 15-January-20			jSwap	8.9400	8.9320	0.0708	0.0706	0.00
07/12/2007	JBAR On 21-December-05			jBar	11.1800	11.1250	11.1750	11.1250	0.00
07/12/2007	JFRA On 07-February-08			jFra	11.1900	11.1860	0.0271	0.0271	0.00
07/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3840	0.0253	0.0252	0.00
07/12/2007	JFRA On 02-May-08			jFra	11.1800	11.1790	0.0288	0.0288	0.00
07/12/2007	JFRA On 07-May-09			jFra	10.0700	10.0630	0.0245	0.0245	0.00
07/12/2007	JFRA On 07-August-08			jFra	11.0100	11.0090	0.0267	0.0267	0.00
07/12/2007	JFRA On 06-August-09			jFra	9.7400	9.7360	0.0237	0.0237	0.00
07/12/2007	JFRA On 06-November-08			jFra	10.7200	10.7220	0.0260	0.0260	0.00
07/12/2007	JFRA On 05-November-09			jFra	9.5400	9.5370	0.0232	0.0232	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
07/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13400	13488	13400	13488	0.00
07/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4489	4534	4489	4534	0.00
07/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22019	22032	22019	22032	0.00
07/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21061	21099	21061	21099	0.00
07/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13881	13919	13881	13919	0.00
07/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11478	11525	11478	11525	0.00
07/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17235	17264	17235	17264	0.00
07/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15384	15422	15384	15422	0.00
07/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25428	25450	25428	25450	0.00
07/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26071	26092	26071	26092	0.00
07/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19676	19704	19676	19704	0.00
07/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18529	18558	18529	18558	0.00
07/12/2007	JN02 On 07-February-08			jNote	10.5100	10.5120	0.1864	0.1864	0.00
07/12/2007	JN02 On 02-May-08			jNote	10.2900	10.2860	0.1843	0.1842	0.00
07/12/2007	JN02 On 07-August-08			jNote	10.0300	10.0270	0.1787	0.1787	0.00
07/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27726	27719	27726	27719	0.00
07/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	886	918	886	918	0.00
07/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16266	16283	16266	16283	0.00
07/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9535	9595	9535	9595	0.00
07/12/2007	JN05 On 07-February-08			jNote	9.5900	9.5830	0.3738	0.3737	0.00
07/12/2007	JN05 On 02-May-08			jNote	9.4400	9.4390	0.3696	0.3696	0.00
07/12/2007	JN05 On 07-August-08			jNote	9.2700	9.2700	0.3637	0.3636	0.00
07/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24153	24122	24153	24122	0.00
07/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1344	1390	1344	1390	0.00
07/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	12250	12252	12250	12252	0.00
07/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13086	13172	13086	13172	0.00
07/12/2007	JN10 On 07-February-08			jNote	8.9000	8.8940	0.5743	0.5743	0.00
07/12/2007	JN10 On 02-May-08			jNote	8.7900	8.7880	0.5714	0.5714	0.00
07/12/2007	JN10 On 07-August-08			jNote	8.6700	8.6670	0.5664	0.5663	0.00
07/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5297	5336	5297	5336	0.00
07/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12080	12184	12080	12184	0.00
07/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7530	7523	7530	7523	0.00
07/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19801	19931	19801	19931	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
07/12/2007	JROD On 31-January-08			jRod	10.6100	10.6040	0.0072	0.0067	0.00
07/12/2007	JROD On 29-February-08			jRod	11.0300	11.0340	0.0081	0.0076	0.00
07/12/2007	JROD On 31-March-08			jRod	10.7800	10.7830	0.0146	0.0141	0.00
07/12/2007	JROD On 30-April-08			jRod	11.0300	11.0300	0.0154	0.0149	0.00
07/12/2007	JROD On 30-May-08			jRod	11.2200	11.2180	0.0162	0.0157	0.00
07/12/2007	JROD On 30-June-08			jRod	10.9600	10.9600	0.0224	0.0219	0.00
07/12/2007	JROD On 31-July-08			jRod	11.1300	11.1340	0.0233	0.0228	0.00
07/12/2007	JROD On 31-December-07			jRod	10.2100	10.2010	0.0065	0.0059	0.00
07/12/2007	OTH1 On 07-February-08			Index Future	257.2200	257.6290	257.2230	257.6290	0.00
07/12/2007	OTH1 On 02-May-08			Index Future	263.9800	264.1240	263.9760	264.1240	0.00
07/12/2007	OTH1 On 07-August-08			Index Future	272.6100	272.6920	272.6090	272.6920	0.00
07/12/2007	OTH1 On 06-November-08			Index Future	279.3000	278.8990	279.2960	278.8990	12.00
07/12/2007	R153 On 07-February-08			Bond Future	9.1600	9.1890	114.4513	114.3880	8,404.00
07/12/2007	R153 On 02-May-08			Bond Future	8.9200	8.9450	110.7642	110.6993	0.00
07/12/2007	R153 On 07-August-08			Bond Future	8.6400	8.7080	113.8621	113.7263	0.00
07/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	22	20	22	20	0.00
07/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2189	2251	2189	2251	0.00
07/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	835	803	835	803	0.00
07/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	652	684	652	684	0.00
07/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	698	640	698	640	0.00
07/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	967	1044	967	1044	0.00
07/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5	5	5	5	0.00
07/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2776	2839	2776	2839	0.00
07/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
07/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3380	3444	3380	3444	0.00
07/12/2007	R157 On 07-February-08			Bond Future	8.3200	8.2870	134.2681	134.4781	9,138.00
07/12/2007	R157 On 02-May-08			Bond Future	8.1800	8.1510	130.8730	131.0793	0.00
07/12/2007	R157 On 07-August-08			Bond Future	8.0500	8.0300	134.5342	134.6287	2,500.00
07/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	224	260	224	260	0.00
07/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4026	3852	4026	3852	0.00
07/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3298	3441	3298	3441	0.00
07/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1277	1214	1277	1214	2,000.00
07/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2540	2592	2540	2592	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
07/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2824	2782	2824	2782	0.00
07/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4420	4582	4420	4582	0.00
07/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	835	790	835	790	0.00
07/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	68	82	68	82	0.00
07/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5588	5392	5588	5392	0.00
07/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	15	19	15	19	0.00
07/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7282	7076	7282	7076	0.00
07/12/2007	R186 On 07-February-08			Bond Future	7.9600	7.9110	126.0967	126.6478	0.00
07/12/2007	R186 On 02-May-08			Bond Future	7.8800	7.8300	129.3519	129.8825	0.00
07/12/2007	R186 On 07-August-08			Bond Future	7.8000	7.7610	127.6484	128.0414	0.00
07/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1291	1509	1291	1509	0.00
07/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3718	3385	3718	3385	0.00
07/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4355	4679	4355	4679	0.00
07/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2942	2735	2942	2735	0.00
07/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4515	4725	4515	4725	0.00
07/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5036	4852	5036	4852	0.00
07/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	520	638	520	638	0.00
07/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5944	5510	5944	5510	0.00
07/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	158	206	158	206	0.00
07/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8685	8182	8685	8182	0.00
07/12/2007	R196 On 07-February-08			Bond Future	10.0500	10.0160	104.4987	104.5326	0.00
07/12/2007	R196 On 02-May-08			Bond Future	9.6300	9.7190	102.1243	102.0520	0.00
07/12/2007	R196 On 07-August-08			Bond Future	9.1100	9.3140	104.9434	104.8365	0.00
07/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	9	11	9	11	0.00
07/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1282	1249	1282	1249	0.00
07/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	119	102	119	102	0.00
07/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	602	657	602	657	0.00
07/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1619	1570	1619	1570	0.00
07/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1811	1869	1811	1869	0.00
07/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3	4	3	4	0.00
07/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1524	1490	1524	1490	0.00
07/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
07/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1770	1736	1770	1736	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
07/12/2007	R201 On 07-February-08			Bond Future	8.3800	8.3500	103.1384	103.3050	0.00
07/12/2007	R201 On 02-May-08			Bond Future	8.2500	8.2190	105.8004	105.9538	0.00
07/12/2007	R201 On 07-August-08			Bond Future	8.1200	8.1050	104.3217	104.3816	0.00
07/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	130	153	130	153	0.00
07/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3483	3339	3483	3339	0.00
07/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2387	2489	2387	2489	0.00
07/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1115	1064	1115	1064	0.00
07/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1815	1847	1815	1847	0.00
07/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2401	2373	2401	2373	0.00
07/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	36	44	36	44	0.00
07/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4754	4596	4754	4596	0.00
07/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	9	11	9	11	0.00
07/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6113	5949	6113	5949	0.00
07/12/2007	R203 On 07-February-08			Bond Future	8.1900	8.1660	103.7547	103.9388	0.00
07/12/2007	R203 On 02-May-08			Bond Future	8.0900	8.0590	102.2401	102.4099	0.00
07/12/2007	R203 On 07-August-08			Bond Future	7.9800	7.9650	105.1053	105.1698	0.00
07/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	121	141	121	141	0.00
07/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4818	4654	4818	4654	0.00
07/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2319	2429	2319	2429	0.00
07/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1251	1190	1251	1190	0.00
07/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1091	1119	1091	1119	0.00
07/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2557	2520	2557	2520	0.00
07/12/2007	R204 On 07-February-08			Bond Future	8.1900	8.1610	99.7998	99.9972	3,331.00
07/12/2007	R204 On 02-May-08			Bond Future	8.0900	8.0630	102.3682	102.5577	0.00
07/12/2007	R204 On 07-August-08			Bond Future	7.9900	7.9800	101.1764	101.2599	0.00
07/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	335	374	335	374	0.00
07/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5347	5189	5347	5189	0.00
07/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2469	2590	2469	2590	0.00
07/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1355	1288	1355	1288	0.00
07/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	949	982	949	982	0.00
07/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2652	2601	2652	2601	0.00
07/12/2007	R206 On 07-February-08			Bond Future	8.4500	8.4130	96.2282	96.3756	0.00
07/12/2007	R206 On 02-May-08			Bond Future	8.3100	8.2750	98.7095	98.8493	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
07/12/2007	R206 On 07-August-08			Bond Future	8.1600	8.1520	97.6973	97.7482	0.00
07/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	82	97	82	97	0.00
07/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3251	3120	3251	3120	0.00
07/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1100	1171	1100	1171	0.00
07/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1349	1281	1349	1281	0.00
07/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1274	1300	1274	1300	0.00
07/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1972	1947	1972	1947	0.00
07/12/2007	R207 On 07-February-08			Bond Future	8.1500	8.1240	93.7513	93.9529	0.00
07/12/2007	R207 On 02-May-08			Bond Future	8.0600	8.0340	96.1672	96.3613	0.00
07/12/2007	R207 On 07-August-08			Bond Future	7.9700	7.9560	95.2081	95.3082	0.00
07/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	116	137	116	137	0.00
07/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4966	4785	4966	4785	0.00
07/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2647	2775	2647	2775	0.00
07/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1304	1237	1304	1237	0.00
07/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1660	1717	1660	1717	0.00
07/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1446	1403	1446	1403	0.00
07/12/2007	R209 On 07-February-08			Bond Future	7.6500	7.5990	86.2578	86.7198	6,590.00
07/12/2007	R209 On 02-May-08			Bond Future	7.5800	7.5310	85.3184	85.7755	0.00
07/12/2007	R209 On 07-August-08			Bond Future	7.5100	7.4720	87.7175	88.0766	0.00
07/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	142	185	142	185	0.00
07/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7012	6593	7012	6593	0.00
07/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3705	4000	3705	4000	0.00
07/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1974	1812	1974	1812	0.00
07/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2945	3226	2945	3226	0.00
07/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	517	438	517	438	0.00
07/12/2007	TRT1 On 07-February-08			Index Future	260.6400	260.7690	260.6400	260.7690	0.00
07/12/2007	TRT1 On 02-May-08			Index Future	267.4800	267.3430	267.4830	267.3430	0.00
07/12/2007	TRT1 On 07-August-08			Index Future	275.8300	275.8260	275.8260	275.8260	0.00
07/12/2007	TRT1 On 06-November-08			Index Future	283.0100	282.2980	283.0070	282.2980	400.00
10/12/2007	\$ / R On 17-March-08			Currency Future	6.7900	6.8021	6.7853	6.8021	38,324.00
10/12/2007	\$ / R On 13-June-08			Currency Future	6.9000	6.9300	6.9026	6.9300	9,778.00
10/12/2007	\$ / R On 14-December-07			Currency Future	6.6800	6.7008	6.6766	6.7008	23,606.00
10/12/2007	£ / R On 17-March-08			Currency Future	13.8400	13.7562	13.8361	13.7562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	£ / R On 13-June-08			Currency Future	14.0300	13.9680	14.0278	13.9680	143.00
10/12/2007	£ / R On 14-December-07			Currency Future	13.6600	13.5935	13.6566	13.5935	37.00
10/12/2007	€ / R On 17-March-08			Currency Future	10.0000	9.9772	10.0019	9.9772	752.00
10/12/2007	€ / R On 13-June-08			Currency Future	10.1700	10.1623	10.1719	10.1623	231.00
10/12/2007	€ / R On 14-December-07			Currency Future	9.8300	9.8215	9.8341	9.8215	2.00
10/12/2007	ALBI On 07-February-08			Index Future	263.2100	262.6170	263.2140	262.6170	517.00
10/12/2007	ALBI On 02-May-08			Index Future	269.5500	269.8530	269.5530	269.8530	0.00
10/12/2007	ALBI On 07-August-08			Index Future	277.6600	277.8690	277.6570	277.8690	0.00
10/12/2007	ALBI On 06-November-08			Index Future	285.2700	285.4850	285.2650	285.4850	0.00
10/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	92935	87353	92935	87353	0.00
10/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	795	1183	795	1183	0.00
10/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	61059	63506	61059	63506	0.00
10/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15529	14976	15529	14976	0.00
10/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	133436	135441	133436	135441	0.00
10/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6866	6751	6866	6751	0.00
10/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	206112	208256	206112	208256	0.00
10/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3462	3406	3462	3406	0.00
10/12/2007	CRD1 On 07-February-08			Index Future	112.9000	112.6880	112.8960	112.6880	0.00
10/12/2007	CRD1 On 02-May-08			Index Future	115.8600	115.6460	115.8600	115.6460	0.00
10/12/2007	CRD1 On 07-August-08			Index Future	120.3900	120.3670	120.3890	120.3670	0.00
10/12/2007	CRD1 On 06-November-08			Index Future	122.5900	122.3580	122.5850	122.3580	8.00
10/12/2007	GOVI On 07-February-08			jGovi	264.4400	263.8640	264.4350	263.8640	7.00
10/12/2007	GOVI On 02-May-08			jGovi	271.8500	271.2650	271.8520	271.2650	0.00
10/12/2007	GOVI On 07-August-08			jGovi	279.5100	278.9030	279.5060	278.9030	0.00
10/12/2007	GOVI On 06-November-08			jGovi	287.1300	286.5070	287.1270	286.5070	60.00
10/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	13845	11836	13845	11836	0.00
10/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	19495	23196	19495	23196	0.00
10/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	86467	81895	86467	81895	0.00
10/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	7947	9245	7947	9245	0.00
10/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	77657	73775	77657	73775	0.00
10/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	22597	24745	22597	24745	0.00
10/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	142813	137779	142813	137779	0.00
10/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	11543	12709	11543	12709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	ILBI On 07-February-08			Index Future	300.0400	300.0250	300.0420	300.0250	0.00
10/12/2007	J153 On 31-August-10			jSwap	10.4000	10.4300	0.0747	0.0756	0.00
10/12/2007	J157 On 15-September-15			jSwap	9.3300	9.3550	0.0045	0.0059	0.00
10/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4320	0.0901	0.0899	0.00
10/12/2007	J201 On 22-December-14			jSwap	9.4400	9.4710	0.1057	0.1074	0.00
10/12/2007	J203 On 15-September-17			jSwap	9.1200	9.1280	0.1057	0.1057	0.00
10/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0330	0.1111	0.1111	0.00
10/12/2007	J207 On 15-January-20			jSwap	8.9300	8.9350	0.0707	0.0708	0.00
10/12/2007	JBAR On 21-December-05			jBar	11.2200	11.1750	11.2170	11.1750	0.00
10/12/2007	JFRA On 07-February-08			jFra	11.2500	11.1850	0.0273	0.0271	0.00
10/12/2007	JFRA On 05-February-09			jFra	10.4000	10.3940	0.0253	0.0253	0.00
10/12/2007	JFRA On 02-May-08			jFra	11.2300	11.1800	0.0290	0.0288	0.00
10/12/2007	JFRA On 07-May-09			jFra	10.0400	10.0660	0.0244	0.0245	0.00
10/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0130	0.0267	0.0267	0.00
10/12/2007	JFRA On 06-August-09			jFra	9.7500	9.7360	0.0237	0.0237	0.00
10/12/2007	JFRA On 06-November-08			jFra	10.6800	10.7220	0.0259	0.0260	0.00
10/12/2007	JFRA On 05-November-09			jFra	9.4300	9.5380	0.0230	0.0232	0.00
10/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13369	13400	13369	13400	0.00
10/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4233	4489	4233	4489	0.00
10/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21948	22019	21948	22019	0.00
10/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20981	21061	20981	21061	0.00
10/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13818	13881	13818	13881	0.00
10/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11288	11478	11288	11478	0.00
10/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17142	17235	17142	17235	0.00
10/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15276	15384	15276	15384	0.00
10/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25381	25428	25381	25428	0.00
10/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25990	26071	25990	26071	0.00
10/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19537	19676	19537	19676	0.00
10/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18497	18529	18497	18529	0.00
10/12/2007	JN02 On 07-February-08			jNote	10.5100	10.5140	0.1864	0.1864	0.00
10/12/2007	JN02 On 02-May-08			jNote	10.2600	10.2880	0.1838	0.1843	0.00
10/12/2007	JN02 On 07-August-08			jNote	9.9700	10.0300	0.1777	0.1787	0.00
10/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27608	27726	27608	27726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	809	886	809	886	0.00
10/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15833	16266	15833	16266	0.00
10/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9634	9535	9634	9535	0.00
10/12/2007	JN05 On 07-February-08			jNote	9.5000	9.5850	0.3711	0.3738	0.00
10/12/2007	JN05 On 02-May-08			jNote	9.3600	9.4410	0.3671	0.3696	0.00
10/12/2007	JN05 On 07-August-08			jNote	9.1900	9.2730	0.3612	0.3637	0.00
10/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	21373	24153	21373	24153	0.00
10/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1694	1344	1694	1344	0.00
10/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	10607	12250	10607	12250	0.00
10/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14714	13086	14714	13086	0.00
10/12/2007	JN10 On 07-February-08			jNote	8.8900	8.8950	0.5748	0.5743	0.00
10/12/2007	JN10 On 02-May-08			jNote	8.7800	8.7900	0.5719	0.5714	0.00
10/12/2007	JN10 On 07-August-08			jNote	8.6600	8.6690	0.5668	0.5664	0.00
10/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5010	5297	5010	5297	0.00
10/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12059	12080	12059	12080	0.00
10/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7265	7530	7265	7530	0.00
10/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19958	19801	19958	19801	0.00
10/12/2007	JROD On 31-January-08			jRod	10.6900	10.6060	0.0070	0.0072	0.00
10/12/2007	JROD On 29-February-08			jRod	11.0900	11.0330	0.0078	0.0081	0.00
10/12/2007	JROD On 31-March-08			jRod	10.8000	10.7820	0.0142	0.0146	0.00
10/12/2007	JROD On 30-April-08			jRod	11.0500	11.0290	0.0150	0.0154	0.00
10/12/2007	JROD On 30-May-08			jRod	11.2400	11.2160	0.0158	0.0162	0.00
10/12/2007	JROD On 30-June-08			jRod	10.9800	10.9570	0.0220	0.0224	0.00
10/12/2007	JROD On 31-July-08			jRod	11.1500	11.1310	0.0229	0.0233	0.00
10/12/2007	JROD On 31-December-07			jRod	10.2800	10.2080	0.0061	0.0065	0.00
10/12/2007	OTH1 On 07-February-08			Index Future	257.9700	257.2230	257.9740	257.2230	0.00
10/12/2007	OTH1 On 02-May-08			Index Future	264.7500	263.9760	264.7460	263.9760	0.00
10/12/2007	OTH1 On 07-August-08			Index Future	272.1100	272.6090	272.1050	272.6090	0.00
10/12/2007	OTH1 On 06-November-08			Index Future	280.1100	279.2960	280.1120	279.2960	12.00
10/12/2007	R153 On 07-February-08			Bond Future	9.1300	9.1620	114.5217	114.4513	8,404.00
10/12/2007	R153 On 02-May-08			Bond Future	8.8900	8.9150	110.8291	110.7642	0.00
10/12/2007	R153 On 07-August-08			Bond Future	8.6100	8.6380	113.9204	113.8621	0.00
10/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	22	22	22	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2119	2189	2119	2189	0.00
10/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	863	835	863	835	0.00
10/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	615	652	615	652	0.00
10/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	720	698	720	698	0.00
10/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	930	967	930	967	0.00
10/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5	5	5	5	0.00
10/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2706	2776	2706	2776	0.00
10/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
10/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3310	3380	3310	3380	0.00
10/12/2007	R157 On 07-February-08			Bond Future	8.2800	8.3190	134.5306	134.2681	9,138.00
10/12/2007	R157 On 02-May-08			Bond Future	8.1400	8.1830	131.1310	130.8730	0.00
10/12/2007	R157 On 07-August-08			Bond Future	8.0100	8.0450	134.7864	134.5342	2,500.00
10/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	242	224	242	224	0.00
10/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3782	4026	3782	4026	0.00
10/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3449	3298	3449	3298	0.00
10/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1170	1277	1170	1277	2,000.00
10/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2650	2540	2650	2540	0.00
10/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2681	2824	2681	2824	0.00
10/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4599	4420	4599	4420	0.00
10/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	755	835	755	835	0.00
10/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	73	68	73	68	0.00
10/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5330	5588	5330	5588	0.00
10/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16	15	16	15	0.00
10/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7020	7282	7020	7282	0.00
10/12/2007	R186 On 07-February-08			Bond Future	7.9200	7.9590	126.5557	126.0967	0.00
10/12/2007	R186 On 02-May-08			Bond Future	7.8400	7.8760	129.8131	129.3519	0.00
10/12/2007	R186 On 07-August-08			Bond Future	7.7600	7.7950	128.1110	127.6484	0.00
10/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1404	1291	1404	1291	0.00
10/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3371	3718	3371	3718	0.00
10/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4589	4355	4589	4355	0.00
10/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2715	2942	2715	2942	0.00
10/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4721	4515	4721	4515	0.00
10/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4779	5036	4779	5036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	569	520	569	520	0.00
10/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5533	5944	5533	5944	0.00
10/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	172	158	172	158	0.00
10/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8241	8685	8241	8685	0.00
10/12/2007	R196 On 07-February-08			Bond Future	9.9100	10.0510	104.6393	104.4987	0.00
10/12/2007	R196 On 02-May-08			Bond Future	9.5700	9.6250	102.1635	102.1243	0.00
10/12/2007	R196 On 07-August-08			Bond Future	9.1500	9.1120	104.9211	104.9434	0.00
10/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	13	9	13	9	0.00
10/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1145	1282	1145	1282	0.00
10/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	127	119	127	119	0.00
10/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	570	602	570	602	0.00
10/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1597	1619	1597	1619	0.00
10/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1812	1811	1812	1811	0.00
10/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	5	3	5	3	0.00
10/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1385	1524	1385	1524	0.00
10/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2	1	2	1	0.00
10/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1630	1770	1630	1770	0.00
10/12/2007	R201 On 07-February-08			Bond Future	8.3400	8.3820	103.3466	103.1384	0.00
10/12/2007	R201 On 02-May-08			Bond Future	8.2100	8.2490	106.0050	105.8004	0.00
10/12/2007	R201 On 07-August-08			Bond Future	8.0800	8.1170	104.5214	104.3217	0.00
10/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	141	130	141	130	0.00
10/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3286	3483	3286	3483	0.00
10/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2501	2387	2501	2387	0.00
10/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1024	1115	1024	1115	0.00
10/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1897	1815	1897	1815	0.00
10/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2283	2401	2283	2401	0.00
10/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	39	36	39	36	0.00
10/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4548	4754	4548	4754	0.00
10/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	9	9	9	9	0.00
10/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5906	6113	5906	6113	0.00
10/12/2007	R203 On 07-February-08			Bond Future	8.1600	8.1940	103.9520	103.7547	0.00
10/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0850	102.4360	102.2401	0.00
10/12/2007	R203 On 07-August-08			Bond Future	7.9500	7.9750	105.2991	105.1053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	125	121	125	121	0.00
10/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4625	4818	4625	4818	0.00
10/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2423	2319	2423	2319	0.00
10/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1158	1251	1158	1251	0.00
10/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1155	1091	1155	1091	0.00
10/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2427	2557	2427	2557	0.00
10/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1890	100.0113	99.7998	3,331.00
10/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0900	102.5788	102.3682	0.00
10/12/2007	R204 On 07-August-08			Bond Future	7.9600	7.9920	101.3855	101.1764	0.00
10/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	341	335	341	335	0.00
10/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5142	5347	5142	5347	0.00
10/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2579	2469	2579	2469	0.00
10/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1255	1355	1255	1355	0.00
10/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1014	949	1014	949	0.00
10/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2508	2652	2508	2652	0.00
10/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4460	96.4069	96.2282	0.00
10/12/2007	R206 On 02-May-08			Bond Future	8.2700	8.3070	98.8843	98.7095	0.00
10/12/2007	R206 On 07-August-08			Bond Future	8.1200	8.1640	97.8670	97.6973	0.00
10/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	88	82	88	82	0.00
10/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3079	3251	3079	3251	0.00
10/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1172	1100	1172	1100	0.00
10/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1246	1349	1246	1349	0.00
10/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1340	1274	1340	1274	0.00
10/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1869	1972	1869	1972	0.00
10/12/2007	R207 On 07-February-08			Bond Future	8.1100	8.1520	94.0395	93.7513	0.00
10/12/2007	R207 On 02-May-08			Bond Future	8.0200	8.0610	96.4550	96.1672	0.00
10/12/2007	R207 On 07-August-08			Bond Future	7.9300	7.9700	95.4945	95.2081	0.00
10/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	127	116	127	116	0.00
10/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4689	4966	4689	4966	0.00
10/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2811	2647	2811	2647	0.00
10/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1179	1304	1179	1304	0.00
10/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1807	1660	1807	1660	0.00
10/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1306	1446	1306	1446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R209 On 07-February-08			Bond Future	7.6200	7.6450	86.5586	86.2578	6,590.00
10/12/2007	R209 On 02-May-08			Bond Future	7.5500	7.5760	85.6226	85.3184	0.00
10/12/2007	R209 On 07-August-08			Bond Future	7.4800	7.5070	88.0251	87.7175	0.00
10/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	149	142	149	142	0.00
10/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6718	7012	6718	7012	0.00
10/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3867	3705	3867	3705	0.00
10/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1832	1974	1832	1974	0.00
10/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3176	2945	3176	2945	0.00
10/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	440	517	440	517	0.00
10/12/2007	TRT1 On 07-February-08			Index Future	261.2100	260.6400	261.2100	260.6400	0.00
10/12/2007	TRT1 On 02-May-08			Index Future	268.0700	267.4830	268.0660	267.4830	0.00
10/12/2007	TRT1 On 07-August-08			Index Future	275.5700	275.8260	275.5720	275.8260	0.00
10/12/2007	TRT1 On 06-November-08			Index Future	283.6300	283.0070	283.6260	283.0070	400.00
11/12/2007	\$ / R On 17-March-08			Currency Future	6.8100	6.7853	6.8104	6.7853	38,428.00
11/12/2007	\$ / R On 13-June-08			Currency Future	6.9300	6.9026	6.9290	6.9026	13,238.00
11/12/2007	\$ / R On 14-December-07			Currency Future	6.7000	6.6766	6.6999	6.6766	25,008.00
11/12/2007	£ / R On 17-March-08			Currency Future	13.8900	13.8361	13.8869	13.8361	0.00
11/12/2007	£ / R On 13-June-08			Currency Future	14.0800	14.0278	14.0792	14.0278	1,143.00
11/12/2007	£ / R On 14-December-07			Currency Future	13.7100	13.6566	13.7078	13.6566	37.00
11/12/2007	€ / R On 17-March-08			Currency Future	10.0200	10.0019	10.0199	10.0019	752.00
11/12/2007	€ / R On 13-June-08			Currency Future	10.1900	10.1719	10.1898	10.1719	1,231.00
11/12/2007	€ / R On 14-December-07			Currency Future	9.8500	9.8341	9.8527	9.8341	2.00
11/12/2007	ALBI On 07-February-08			Index Future	263.2700	263.2140	263.2650	263.2140	517.00
11/12/2007	ALBI On 02-May-08			Index Future	269.4700	269.5530	269.4720	269.5530	0.00
11/12/2007	ALBI On 07-August-08			Index Future	277.5700	277.6570	277.5730	277.6570	0.00
11/12/2007	ALBI On 06-November-08			Index Future	285.1800	285.2650	285.1790	285.2650	0.00
11/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	93390	92935	93390	92935	0.00
11/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	740	795	740	795	0.00
11/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	60383	61059	60383	61059	0.00
11/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15663	15529	15663	15529	0.00
11/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	132651	133436	132651	133436	0.00
11/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6921	6866	6921	6866	0.00
11/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	205279	206112	205279	206112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3489	3462	3489	3462	0.00
11/12/2007	CRD1 On 07-February-08			Index Future	112.8800	112.8960	112.8770	112.8960	0.00
11/12/2007	CRD1 On 02-May-08			Index Future	115.8400	115.8600	115.8390	115.8600	0.00
11/12/2007	CRD1 On 07-August-08			Index Future	120.3500	120.3890	120.3520	120.3890	0.00
11/12/2007	CRD1 On 06-November-08			Index Future	122.5600	122.5850	122.5640	122.5850	8.00
11/12/2007	GOVI On 07-February-08			jGovi	264.4700	264.4350	264.4680	264.4350	7.00
11/12/2007	GOVI On 02-May-08			jGovi	271.8900	271.8520	271.8850	271.8520	0.00
11/12/2007	GOVI On 07-August-08			jGovi	279.5400	279.5060	279.5405	279.5060	0.00
11/12/2007	GOVI On 06-November-08			jGovi	287.1600	287.1270	287.1645	287.1270	60.00
11/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	13854	13845	13854	13845	0.00
11/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	19174	19495	19174	19495	0.00
11/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	86665	86467	86665	86467	0.00
11/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	7815	7947	7815	7947	0.00
11/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	77814	77657	77814	77657	0.00
11/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	22409	22597	22409	22597	0.00
11/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	143080	142813	143080	142813	0.00
11/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	11435	11543	11435	11543	0.00
11/12/2007	ILBI On 07-February-08			Index Future	299.9500	300.0420	299.9520	300.0420	0.00
11/12/2007	J153 On 31-August-10			jSwap	10.4000	10.3950	0.0748	0.0747	0.00
11/12/2007	J157 On 15-September-15			jSwap	9.3300	9.3300	0.0046	0.0045	0.00
11/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4330	0.0902	0.0901	0.00
11/12/2007	J201 On 22-December-14			jSwap	9.4400	9.4350	0.1058	0.1057	0.00
11/12/2007	J203 On 15-September-17			jSwap	9.1300	9.1240	0.1058	0.1057	0.00
11/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0300	0.1112	0.1111	0.00
11/12/2007	J207 On 15-January-20			jSwap	8.9300	8.9310	0.0708	0.0707	0.00
11/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2170	11.2250	11.2170	0.00
11/12/2007	JFRA On 07-February-08			jFra	11.2500	11.2530	0.0273	0.0273	0.00
11/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3980	0.0253	0.0253	0.00
11/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2330	0.0290	0.0290	0.00
11/12/2007	JFRA On 07-May-09			jFra	10.0500	10.0390	0.0244	0.0244	0.00
11/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0190	0.0267	0.0267	0.00
11/12/2007	JFRA On 06-August-09			jFra	9.7500	9.7500	0.0237	0.0237	0.00
11/12/2007	JFRA On 06-November-08			jFra	10.6900	10.6780	0.0260	0.0259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	JFRA On 05-November-09			jFra	9.4400	9.4300	0.0230	0.0230	0.00
11/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13311	13369	13311	13369	0.00
11/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4170	4233	4170	4233	0.00
11/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21918	21948	21918	21948	0.00
11/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20960	20981	20960	20981	0.00
11/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13775	13818	13775	13818	0.00
11/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11245	11288	11245	11288	0.00
11/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17108	17142	17108	17142	0.00
11/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15244	15276	15244	15276	0.00
11/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25362	25381	25362	25381	0.00
11/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25966	25990	25966	25990	0.00
11/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19526	19537	19526	19537	0.00
11/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18450	18497	18450	18497	0.00
11/12/2007	JN02 On 07-February-08			jNote	10.5200	10.5120	0.1864	0.1864	0.00
11/12/2007	JN02 On 02-May-08			jNote	10.2600	10.2590	0.1839	0.1838	0.00
11/12/2007	JN02 On 07-August-08			jNote	9.9700	9.9660	0.1777	0.1777	0.00
11/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27634	27608	27634	27608	0.00
11/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	777	809	777	809	0.00
11/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15842	15833	15842	15833	0.00
11/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9553	9634	9553	9634	0.00
11/12/2007	JN05 On 07-February-08			jNote	9.5100	9.5040	0.3712	0.3711	0.00
11/12/2007	JN05 On 02-May-08			jNote	9.3600	9.3580	0.3672	0.3671	0.00
11/12/2007	JN05 On 07-August-08			jNote	9.1900	9.1880	0.3612	0.3612	0.00
11/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	21396	21373	21396	21373	0.00
11/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1641	1694	1641	1694	0.00
11/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	10599	10607	10599	10607	0.00
11/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14627	14714	14627	14714	0.00
11/12/2007	JN10 On 07-February-08			jNote	8.8900	8.8910	0.5748	0.5748	0.00
11/12/2007	JN10 On 02-May-08			jNote	8.7900	8.7840	0.5720	0.5719	0.00
11/12/2007	JN10 On 07-August-08			jNote	8.6600	8.6600	0.5669	0.5668	0.00
11/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	4969	5010	4969	5010	0.00
11/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	11953	12059	11953	12059	0.00
11/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7246	7265	7246	7265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19874	19958	19874	19958	0.00
11/12/2007	JROD On 31-January-08			jRod	10.6800	10.6910	0.0069	0.0070	0.00
11/12/2007	JROD On 29-February-08			jRod	11.0800	11.0910	0.0078	0.0078	0.00
11/12/2007	JROD On 31-March-08			jRod	10.8000	10.7990	0.0142	0.0142	0.00
11/12/2007	JROD On 30-April-08			jRod	11.0400	11.0460	0.0150	0.0150	0.00
11/12/2007	JROD On 30-May-08			jRod	11.2400	11.2390	0.0158	0.0158	0.00
11/12/2007	JROD On 30-June-08			jRod	10.9800	10.9770	0.0220	0.0220	0.00
11/12/2007	JROD On 31-July-08			jRod	11.1500	11.1490	0.0229	0.0229	0.00
11/12/2007	JROD On 31-December-07			jRod	10.2700	10.2760	0.0061	0.0061	0.00
11/12/2007	OTH1 On 07-February-08			Index Future	258.1300	257.9740	258.1290	257.9740	0.00
11/12/2007	OTH1 On 02-May-08			Index Future	264.9000	264.7460	264.9030	264.7460	0.00
11/12/2007	OTH1 On 07-August-08			Index Future	272.0200	272.1050	272.0230	272.1050	0.00
11/12/2007	OTH1 On 06-November-08			Index Future	280.2800	280.1120	280.2810	280.1120	12.00
11/12/2007	R153 On 07-February-08			Bond Future	9.1500	9.1320	114.4748	114.5217	8,404.00
11/12/2007	R153 On 02-May-08			Bond Future	8.9100	8.8850	110.7858	110.8291	0.00
11/12/2007	R153 On 07-August-08			Bond Future	8.6300	8.6080	113.8815	113.9204	0.00
11/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	19	22	19	22	0.00
11/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2163	2119	2163	2119	0.00
11/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	837	863	837	863	0.00
11/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	632	615	632	615	0.00
11/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	700	720	700	720	0.00
11/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	949	930	949	930	0.00
11/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4	5	4	5	0.00
11/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2752	2706	2752	2706	0.00
11/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
11/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3357	3310	3357	3310	0.00
11/12/2007	R157 On 07-February-08			Bond Future	8.2800	8.2790	134.5306	134.5306	9,138.00
11/12/2007	R157 On 02-May-08			Bond Future	8.1400	8.1430	131.1310	131.1310	0.00
11/12/2007	R157 On 07-August-08			Bond Future	8.0100	8.0050	134.7864	134.7864	2,500.00
11/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	236	242	236	242	0.00
11/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3776	3782	3776	3782	0.00
11/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3442	3449	3442	3449	0.00
11/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1163	1170	1163	1170	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2644	2650	2644	2650	0.00
11/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2676	2681	2676	2681	0.00
11/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4593	4599	4593	4599	0.00
11/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	749	755	749	755	0.00
11/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	70	73	70	73	0.00
11/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5327	5330	5327	5330	0.00
11/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	15	16	15	16	0.00
11/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7019	7020	7019	7020	0.00
11/12/2007	R186 On 07-February-08			Bond Future	7.9000	7.9190	126.7862	126.5557	0.00
11/12/2007	R186 On 02-May-08			Bond Future	7.8200	7.8360	130.0446	129.8131	0.00
11/12/2007	R186 On 07-August-08			Bond Future	7.7400	7.7550	128.3432	128.1110	0.00
11/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1473	1404	1473	1404	0.00
11/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3210	3371	3210	3371	0.00
11/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4717	4589	4717	4589	0.00
11/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2610	2715	2610	2715	0.00
11/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4832	4721	4832	4721	0.00
11/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4658	4779	4658	4779	0.00
11/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	601	569	601	569	0.00
11/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5335	5533	5335	5533	0.00
11/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	183	172	183	172	0.00
11/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8021	8241	8021	8241	0.00
11/12/2007	R196 On 07-February-08			Bond Future	9.9100	9.9060	104.6403	104.6393	0.00
11/12/2007	R196 On 02-May-08			Bond Future	9.5800	9.5740	102.1597	102.1635	0.00
11/12/2007	R196 On 07-August-08			Bond Future	9.1600	9.1540	104.9174	104.9211	0.00
11/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	13	13	13	13	0.00
11/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1144	1145	1144	1145	0.00
11/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	125	127	125	127	0.00
11/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	572	570	572	570	0.00
11/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1592	1597	1592	1597	0.00
11/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1810	1812	1810	1812	0.00
11/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	5	5	5	5	0.00
11/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1383	1385	1383	1385	0.00
11/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1628	1630	1628	1630	0.00
11/12/2007	R201 On 07-February-08			Bond Future	8.3400	8.3420	103.3466	103.3466	0.00
11/12/2007	R201 On 02-May-08			Bond Future	8.2100	8.2090	106.0050	106.0050	0.00
11/12/2007	R201 On 07-August-08			Bond Future	8.0800	8.0770	104.5214	104.5214	0.00
11/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	137	141	137	141	0.00
11/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3282	3286	3282	3286	0.00
11/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2495	2501	2495	2501	0.00
11/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1019	1024	1019	1024	0.00
11/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1892	1897	1892	1897	0.00
11/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2278	2283	2278	2283	0.00
11/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	37	39	37	39	0.00
11/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4547	4548	4547	4548	0.00
11/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	9	9	9	9	0.00
11/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5905	5906	5905	5906	0.00
11/12/2007	R203 On 07-February-08			Bond Future	8.1500	8.1640	104.0179	103.9520	0.00
11/12/2007	R203 On 02-May-08			Bond Future	8.0500	8.0550	102.5015	102.4360	0.00
11/12/2007	R203 On 07-August-08			Bond Future	7.9400	7.9450	105.3639	105.2991	0.00
11/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	126	125	126	125	0.00
11/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4561	4625	4561	4625	0.00
11/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2458	2423	2458	2423	0.00
11/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1128	1158	1128	1158	0.00
11/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1178	1155	1178	1155	0.00
11/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2385	2427	2385	2427	0.00
11/12/2007	R204 On 07-February-08			Bond Future	8.1500	8.1590	100.0819	100.0113	3,331.00
11/12/2007	R204 On 02-May-08			Bond Future	8.0500	8.0600	102.6492	102.5788	0.00
11/12/2007	R204 On 07-August-08			Bond Future	7.9500	7.9620	101.4553	101.3855	0.00
11/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	342	341	342	341	0.00
11/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5073	5142	5073	5142	0.00
11/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2617	2579	2617	2579	0.00
11/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1223	1255	1223	1255	0.00
11/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1037	1014	1037	1014	0.00
11/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2461	2508	2461	2508	0.00
11/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4060	96.4069	96.4069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	R206 On 02-May-08			Bond Future	8.2700	8.2670	98.8843	98.8843	0.00
11/12/2007	R206 On 07-August-08			Bond Future	8.1200	8.1240	97.8670	97.8670	0.00
11/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	85	88	85	88	0.00
11/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3076	3079	3076	3079	0.00
11/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1168	1172	1168	1172	0.00
11/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1242	1246	1242	1246	0.00
11/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1337	1340	1337	1340	0.00
11/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1865	1869	1865	1869	0.00
11/12/2007	R207 On 07-February-08			Bond Future	8.1100	8.1120	94.0395	94.0395	0.00
11/12/2007	R207 On 02-May-08			Bond Future	8.0200	8.0210	96.4550	96.4550	0.00
11/12/2007	R207 On 07-August-08			Bond Future	7.9300	7.9300	95.4945	95.4945	0.00
11/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	123	127	123	127	0.00
11/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4685	4689	4685	4689	0.00
11/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2805	2811	2805	2811	0.00
11/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1173	1179	1173	1179	0.00
11/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1804	1807	1804	1807	0.00
11/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1303	1306	1303	1306	0.00
11/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.6150	86.7601	86.5586	6,590.00
11/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.5460	85.8265	85.6226	0.00
11/12/2007	R209 On 07-August-08			Bond Future	7.4600	7.4770	88.2313	88.0251	0.00
11/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	160	149	160	149	0.00
11/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6527	6718	6527	6718	0.00
11/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3988	3867	3988	3867	0.00
11/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1749	1832	1749	1832	0.00
11/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3338	3176	3338	3176	0.00
11/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	396	440	396	440	0.00
11/12/2007	TRT1 On 07-February-08			Index Future	261.2500	261.2100	261.2460	261.2100	0.00
11/12/2007	TRT1 On 02-May-08			Index Future	268.1000	268.0660	268.1020	268.0660	0.00
11/12/2007	TRT1 On 07-August-08			Index Future	275.4900	275.5720	275.4890	275.5720	0.00
11/12/2007	TRT1 On 06-November-08			Index Future	283.6700	283.6260	283.6660	283.6260	400.00