



Derivatives Weekly Statistics Report

From 2007/04/02 To 2007/04/05

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2007	ALBI On 07-February-08			Index Future	272.9200	273.0460	272.9170	273.0460	0.00
02/04/2007	ALBI On 03-May-07			Index Future	254.4600	254.6240	254.4570	254.6240	0.00
02/04/2007	ALBI On 02-August-07			Index Future	260.3100	260.4710	260.3090	260.4710	0.00
02/04/2007	ALBI On 01-November-07			Index Future	266.3300	266.4730	266.3250	266.4730	0.00
02/04/2007	CRD1 On 03-May-07			Index Future	109.0500	108.8810	109.0480	108.8810	10.00
02/04/2007	GOVI On 07-February-08			jGovi	273.0500	272.5900	273.0450	272.5900	0.00
02/04/2007	GOVI On 03-May-07			jGovi	255.0800	254.5360	255.0780	254.5360	144.00
02/04/2007	GOVI On 02-August-07			jGovi	260.5900	260.0360	260.5910	260.0360	69.00
02/04/2007	GOVI On 01-November-07			jGovi	266.3800	265.8120	266.3795	265.8120	0.00
02/04/2007	ILBI On 03-May-07			Index Future	256.6000	256.6030	256.6030	256.6030	0.00
02/04/2007	ILBI On 02-August-07			Index Future	260.4700	262.4960	260.4710	262.4960	0.00
02/04/2007	J153 On 31-August-10			jSwap	8.8500	8.8380	0.0400	0.0397	0.00
02/04/2007	J157 On 15-September-15			jSwap	8.3800	8.3790	0.0522	0.0520	0.00
02/04/2007	J186 On 21-December-26			jSwap	7.8800	7.8940	0.0377	0.0396	0.00
02/04/2007	J201 On 22-December-14			jSwap	8.4600	8.4550	0.0558	0.0556	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
02/04/2007	J203 On 15-September-17			jSwap	8.2700	8.2690	0.0528	0.0530	0.00
02/04/2007	J204 On 21-December-18			jSwap	8.2300	8.2420	0.0559	0.0567	0.00
02/04/2007	J207 On 15-January-20			jSwap	8.1700	8.1850	0.0138	0.0147	0.00
02/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1790	0.0000	0.0000	0.00
02/04/2007	JFRA On 07-February-08			jFra	9.1800	9.1960	0.0224	0.0224	0.00
02/04/2007	JFRA On 03-May-07			jFra	9.2300	9.2260	0.0225	0.0225	0.00
02/04/2007	JFRA On 02-August-07			jFra	9.2800	9.2670	0.0226	0.0226	0.00
02/04/2007	JFRA On 01-November-07			jFra	9.2200	9.2120	0.0242	0.0241	0.00
02/04/2007	JN02 On 03-May-07			jNote	9.0200	9.0060	0.1641	0.1640	0.00
02/04/2007	JN02 On 02-August-07			jNote	8.9200	8.9050	0.1625	0.1623	0.00
02/04/2007	JN05 On 03-May-07			jNote	8.5200	8.5190	0.3425	0.3424	0.00
02/04/2007	JN05 On 02-August-07			jNote	8.4600	8.4500	0.3404	0.3402	0.00
02/04/2007	JN10 On 03-May-07			jNote	8.1900	8.1880	0.5504	0.5506	0.00
02/04/2007	JN10 On 02-August-07			jNote	8.1300	8.1360	0.5484	0.5486	0.00
02/04/2007	JROD On 30-April-07			jRod	8.7200	8.7320	0.0020	0.0025	0.00
02/04/2007	JROD On 31-May-07			jRod	8.9000	8.9250	0.0025	0.0029	0.00
02/04/2007	JROD On 29-June-07			jRod	9.1500	9.1790	0.0030	0.0035	0.00
02/04/2007	JROD On 31-July-07			jRod	9.0500	9.0630	0.0053	0.0058	0.00
02/04/2007	JROD On 31-August-07			jRod	9.1800	9.1930	0.0060	0.0065	0.00
02/04/2007	JROD On 28-September-07			jRod	9.3100	9.3230	0.0065	0.0070	0.00
02/04/2007	JROD On 31-October-07			jRod	9.1800	9.1950	0.0088	0.0093	0.00
02/04/2007	JROD On 30-November-07			jRod	9.2700	9.2830	0.0094	0.0099	0.00
02/04/2007	JROD On 31-December-07			jRod	9.3700	9.3820	0.0101	0.0106	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
02/04/2007	OTH1 On 03-May-07			Index Future	251.5500	250.9890	251.5480	250.9890	15.00
02/04/2007	R153 On 03-May-07			Bond Future	8.1600	8.1750	116.2274	116.1654	366.00
02/04/2007	R153 On 02-August-07			Bond Future	8.1100	8.1250	118.6916	118.6340	0.00
02/04/2007	R157 On 03-May-07			Bond Future	7.8000	7.8300	136.4663	136.2451	481.00
02/04/2007	R157 On 02-August-07			Bond Future	7.7600	7.7900	139.3611	139.1450	0.00
02/04/2007	R186 On 03-May-07			Bond Future	7.4900	7.5380	134.6797	134.0567	0.00
02/04/2007	R186 On 02-August-07			Bond Future	7.4400	7.4920	132.4437	131.8212	0.00
02/04/2007	R196 On 03-May-07			Bond Future	8.5100	8.5340	104.3036	104.2651	0.00
02/04/2007	R196 On 02-August-07			Bond Future	8.3600	8.3870	106.6949	106.6569	0.00
02/04/2007	R201 On 03-May-07			Bond Future	7.8400	7.8800	108.4494	108.2161	0.00
02/04/2007	R201 On 02-August-07			Bond Future	7.7900	7.8300	106.4154	106.1872	0.00
02/04/2007	R203 On 03-May-07			Bond Future	7.7100	7.7440	105.0053	104.7530	0.00
02/04/2007	R203 On 02-August-07			Bond Future	7.6500	7.6850	107.4081	107.1585	0.00
02/04/2007	R204 On 03-May-07			Bond Future	7.7000	7.7360	105.2805	105.0190	0.00
02/04/2007	R204 On 02-August-07			Bond Future	7.6500	7.6840	103.6476	103.3807	0.00
02/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	68003	65972	68003	65972	0.00
02/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5645	6284	5645	6284	0.00
02/04/2007	R206 On 03-May-07			Bond Future	7.8300	7.8760	100.6262	100.3980	0.00
02/04/2007	R206 On 02-August-07			Bond Future	7.7600	7.8070	99.1579	98.9304	0.00
02/04/2007	R207 On 03-May-07			Bond Future	7.6300	7.6620	99.2085	98.9412	0.00
02/04/2007	R207 On 02-August-07			Bond Future	7.5800	7.6120	97.8414	97.5680	0.00
02/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	83232	80562	83232	80562	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
02/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	1	4	1	4	0.00
02/04/2007	R209 On 03-May-07			Bond Future	7.2100	7.2450	89.0994	88.6627	0.00
02/04/2007	R209 On 02-August-07			Bond Future	7.1700	7.2100	91.0656	90.6267	314.00
02/04/2007	TRT1 On 03-May-07			Index Future	252.0500	251.5160	252.0520	251.5160	500.00
03/04/2007	ALBI On 07-February-08			Index Future	272.9200	272.9170	272.9170	272.9170	0.00
03/04/2007	ALBI On 03-May-07			Index Future	254.4600	254.4570	254.4570	254.4570	0.00
03/04/2007	ALBI On 02-August-07			Index Future	260.3100	260.3090	260.3090	260.3090	0.00
03/04/2007	ALBI On 01-November-07			Index Future	266.3300	266.3250	266.3250	266.3250	0.00
03/04/2007	CRD1 On 03-May-07			Index Future	109.3400	109.0480	109.3370	109.0480	10.00
03/04/2007	GOVI On 07-February-08			jGovi	273.9400	273.0450	273.9350	273.0450	0.00
03/04/2007	GOVI On 03-May-07			jGovi	256.0100	255.0780	256.0070	255.0780	144.00
03/04/2007	GOVI On 02-August-07			jGovi	261.5400	260.5910	261.5410	260.5910	69.00
03/04/2007	GOVI On 01-November-07			jGovi	267.3100	266.3795	267.3100	266.3795	0.00
03/04/2007	ILBI On 03-May-07			Index Future	256.6000	256.6030	256.6030	256.6030	0.00
03/04/2007	ILBI On 02-August-07			Index Future	260.4700	260.4710	260.4710	260.4710	0.00
03/04/2007	J153 On 31-August-10			jSwap	8.7900	8.8460	0.0383	0.0400	0.00
03/04/2007	J157 On 15-September-15			jSwap	8.3100	8.3760	0.0566	0.0522	0.00
03/04/2007	J186 On 21-December-26			jSwap	7.8000	7.8750	0.0298	0.0377	0.00
03/04/2007	J201 On 22-December-14			jSwap	8.3900	8.4580	0.0520	0.0558	0.00
03/04/2007	J203 On 15-September-17			jSwap	8.1900	8.2650	0.0479	0.0528	0.00
03/04/2007	J204 On 21-December-18			jSwap	8.1600	8.2320	0.0502	0.0559	0.00

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03/04/2007	J207 On 15-January-20			jSwap	8.0900	8.1730	0.0073	0.0138	0.00
03/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1790	0.0000	0.0000	0.00
03/04/2007	JFRA On 07-February-08			jFra	9.1300	9.1790	0.0223	0.0224	0.00
03/04/2007	JFRA On 03-May-07			jFra	9.2200	9.2250	0.0225	0.0225	0.00
03/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2760	0.0225	0.0226	0.00
03/04/2007	JFRA On 01-November-07			jFra	9.1700	9.2160	0.0240	0.0242	0.00
03/04/2007	JN02 On 03-May-07			jNote	8.9700	9.0160	0.1633	0.1641	0.00
03/04/2007	JN02 On 02-August-07			jNote	8.8600	8.9170	0.1615	0.1625	0.00
03/04/2007	JN05 On 03-May-07			jNote	8.4700	8.5240	0.3407	0.3425	0.00
03/04/2007	JN05 On 02-August-07			jNote	8.4000	8.4550	0.3385	0.3404	0.00
03/04/2007	JN10 On 03-May-07			jNote	8.1100	8.1850	0.5471	0.5504	0.00
03/04/2007	JN10 On 02-August-07			jNote	8.0600	8.1330	0.5449	0.5484	0.00
03/04/2007	JROD On 30-April-07			jRod	8.7100	8.7180	0.0020	0.0020	0.00
03/04/2007	JROD On 31-May-07			jRod	8.8900	8.9020	0.0024	0.0025	0.00
03/04/2007	JROD On 29-June-07			jRod	9.1400	9.1520	0.0030	0.0030	0.00
03/04/2007	JROD On 31-July-07			jRod	9.0400	9.0490	0.0053	0.0053	0.00
03/04/2007	JROD On 31-August-07			jRod	9.1700	9.1780	0.0060	0.0060	0.00
03/04/2007	JROD On 28-September-07			jRod	9.3000	9.3070	0.0065	0.0065	0.00
03/04/2007	JROD On 31-October-07			jRod	9.1800	9.1840	0.0088	0.0088	0.00
03/04/2007	JROD On 30-November-07			jRod	9.2700	9.2720	0.0094	0.0094	0.00
03/04/2007	JROD On 31-December-07			jRod	9.3700	9.3710	0.0101	0.0101	0.00
03/04/2007	OTH1 On 03-May-07			Index Future	252.4400	251.5480	252.4400	251.5480	15.00
03/04/2007	R153 On 03-May-07			Bond Future	8.0900	8.1550	116.4446	116.2274	366.00

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03/04/2007	R153 On 02-August-07			Bond Future	8.0400	8.1050	118.8938	118.6916	0.00
03/04/2007	R157 On 03-May-07			Bond Future	7.7300	7.8000	136.9844	136.4663	481.00
03/04/2007	R157 On 02-August-07			Bond Future	7.6900	7.7600	139.8673	139.3611	0.00
03/04/2007	R186 On 03-May-07			Bond Future	7.4200	7.4880	135.5342	134.6797	0.00
03/04/2007	R186 On 02-August-07			Bond Future	7.3700	7.4420	133.3227	132.4437	0.00
03/04/2007	R196 On 03-May-07			Bond Future	8.4300	8.5110	104.4362	104.3036	0.00
03/04/2007	R196 On 02-August-07			Bond Future	8.2700	8.3610	106.8253	106.6949	0.00
03/04/2007	R201 On 03-May-07			Bond Future	7.7600	7.8400	108.9240	108.4494	0.00
03/04/2007	R201 On 02-August-07			Bond Future	7.6900	7.7900	106.9888	106.4154	0.00
03/04/2007	R203 On 03-May-07			Bond Future	7.6400	7.7090	105.4979	105.0053	0.00
03/04/2007	R203 On 02-August-07			Bond Future	7.5800	7.6500	107.9094	107.4081	0.00
03/04/2007	R204 On 03-May-07			Bond Future	7.6300	7.7020	105.8527	105.2805	0.00
03/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.6490	104.2225	103.6476	0.00
03/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	72843	68003	72843	68003	0.00
03/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4736	5645	4736	5645	0.00
03/04/2007	R206 On 03-May-07			Bond Future	7.7600	7.8310	100.9977	100.6262	0.00
03/04/2007	R206 On 02-August-07			Bond Future	7.6900	7.7610	99.5352	99.1579	0.00
03/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.6280	99.7541	99.2085	0.00
03/04/2007	R207 On 02-August-07			Bond Future	7.5100	7.5770	98.3914	97.8414	0.00
03/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	88687	83232	88687	83232	0.00
03/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	1	0	1	0.00
03/04/2007	R209 On 03-May-07			Bond Future	7.1400	7.2050	89.8721	89.0994	0.00
03/04/2007	R209 On 02-August-07			Bond Future	7.1000	7.1700	91.8420	91.0656	314.00

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03/04/2007	TRT1 On 03-May-07			Index Future	252.9700	252.0520	252.9670	252.0520	500.00
04/04/2007	ALBI On 07-February-08			Index Future	273.4800	272.9170	273.4750	272.9170	0.00
04/04/2007	ALBI On 03-May-07			Index Future	255.0800	254.4570	255.0780	254.4570	0.00
04/04/2007	ALBI On 02-August-07			Index Future	260.9200	260.3090	260.9170	260.3090	0.00
04/04/2007	ALBI On 01-November-07			Index Future	266.9100	266.3250	266.9120	266.3250	0.00
04/04/2007	CRD1 On 03-May-07			Index Future	109.2700	109.3370	109.2690	109.3370	10.00
04/04/2007	GOVI On 07-February-08			jGovi	273.8700	273.9350	273.8690	273.9350	0.00
04/04/2007	GOVI On 03-May-07			jGovi	255.8800	256.0070	255.8810	256.0070	144.00
04/04/2007	GOVI On 02-August-07			jGovi	261.5400	261.5410	261.5350	261.5410	69.00
04/04/2007	GOVI On 01-November-07			jGovi	267.2200	267.3100	267.2210	267.3100	0.00
04/04/2007	ILBI On 03-May-07			Index Future	275.5500	256.6030	275.5450	256.6030	0.00
04/04/2007	ILBI On 02-August-07			Index Future	281.8500	260.4710	281.8520	260.4710	0.00
04/04/2007	J153 On 31-August-10			jSwap	8.7700	8.7870	0.0378	0.0383	0.00
04/04/2007	J157 On 15-September-15			jSwap	8.3000	8.3050	0.0570	0.0566	0.00
04/04/2007	J186 On 21-December-26			jSwap	7.7800	7.7950	0.0287	0.0298	0.00
04/04/2007	J201 On 22-December-14			jSwap	8.3800	8.3920	0.0514	0.0520	0.00
04/04/2007	J203 On 15-September-17			jSwap	8.1800	8.1920	0.0471	0.0479	0.00
04/04/2007	J204 On 21-December-18			jSwap	8.1400	8.1550	0.0493	0.0502	0.00
04/04/2007	J207 On 15-January-20			jSwap	8.0800	8.0910	0.0063	0.0073	0.00
04/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1790	0.0000	0.0000	0.00

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04/04/2007	JFRA On 03-May-07			jFra	9.1900	9.2190	0.0224	0.0225	0.00
04/04/2007	JFRA On 02-August-07			jFra	9.2200	9.2330	0.0225	0.0225	0.00
04/04/2007	JFRA On 01-November-07			jFra	9.1600	9.1660	0.0240	0.0240	0.00
04/04/2007	JN02 On 03-May-07			jNote	8.9500	8.9670	0.1630	0.1633	0.00
04/04/2007	JN02 On 02-August-07			jNote	8.8400	8.8580	0.1612	0.1615	0.00
04/04/2007	JN05 On 03-May-07			jNote	8.4500	8.4680	0.3402	0.3407	0.00
04/04/2007	JN05 On 02-August-07			jNote	8.3800	8.3970	0.3379	0.3385	0.00
04/04/2007	JN10 On 03-May-07			jNote	8.1000	8.1140	0.5467	0.5471	0.00
04/04/2007	JN10 On 02-August-07			jNote	8.0500	8.0590	0.5444	0.5449	0.00
04/04/2007	JROD On 30-April-07			jRod	8.7100	8.7140	0.0019	0.0020	0.00
04/04/2007	JROD On 31-May-07			jRod	8.8900	8.8940	0.0024	0.0024	0.00
04/04/2007	JROD On 29-June-07			jRod	9.1300	9.1430	0.0030	0.0030	0.00
04/04/2007	JROD On 31-July-07			jRod	9.0400	9.0440	0.0053	0.0053	0.00
04/04/2007	JROD On 31-August-07			jRod	9.1700	9.1730	0.0060	0.0060	0.00
04/04/2007	JROD On 28-September-07			jRod	9.3000	9.3030	0.0065	0.0065	0.00
04/04/2007	JROD On 31-October-07			jRod	9.1800	9.1810	0.0088	0.0088	0.00
04/04/2007	JROD On 30-November-07			jRod	9.2600	9.2690	0.0094	0.0094	0.00
04/04/2007	JROD On 31-December-07			jRod	9.3600	9.3680	0.0100	0.0101	0.00
04/04/2007	OTH1 On 03-May-07			Index Future	252.2800	252.4400	252.2760	252.4400	15.00
04/04/2007	R153 On 03-May-07			Bond Future	8.0400	8.0850	116.6001	116.4446	366.00
04/04/2007	R153 On 02-August-07			Bond Future	8.0000	8.0350	118.9950	118.8938	0.00
04/04/2007	R157 On 03-May-07			Bond Future	7.6900	7.7300	137.2816	136.9844	481.00
04/04/2007	R157 On 02-August-07			Bond Future	7.6500	7.6900	140.1576	139.8673	0.00

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04/04/2007	R186 On 03-May-07			Bond Future	7.4300	7.4200	135.4585	135.5342	0.00
04/04/2007	R186 On 02-August-07			Bond Future	7.3800	7.3720	133.2470	133.3227	0.00
04/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4320	104.4245	104.4362	0.00
04/04/2007	R196 On 02-August-07			Bond Future	8.2800	8.2720	106.8136	106.8253	0.00
04/04/2007	R201 On 03-May-07			Bond Future	7.7200	7.7590	109.1534	108.9240	0.00
04/04/2007	R201 On 02-August-07			Bond Future	7.6600	7.6900	107.1905	106.9888	0.00
04/04/2007	R203 On 03-May-07			Bond Future	7.6500	7.6410	105.4543	105.4979	0.00
04/04/2007	R203 On 02-August-07			Bond Future	7.5900	7.5800	107.8663	107.9094	0.00
04/04/2007	R204 On 03-May-07			Bond Future	7.6300	7.6280	105.8062	105.8527	0.00
04/04/2007	R204 On 02-August-07			Bond Future	7.5800	7.5740	104.1841	104.2225	0.00
04/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	72451	72843	72451	72843	0.00
04/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4728	4736	4728	4736	0.00
04/04/2007	R206 On 03-May-07			Bond Future	7.7600	7.7580	100.9671	100.9977	0.00
04/04/2007	R206 On 02-August-07			Bond Future	7.6900	7.6850	99.5054	99.5352	0.00
04/04/2007	R207 On 03-May-07			Bond Future	7.5700	7.5590	99.7065	99.7541	0.00
04/04/2007	R207 On 02-August-07			Bond Future	7.5100	7.5070	98.3441	98.3914	0.00
04/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	88211	88687	88211	88687	0.00
04/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
04/04/2007	R209 On 03-May-07			Bond Future	7.1000	7.1350	90.2625	89.8721	0.00
04/04/2007	R209 On 02-August-07			Bond Future	7.0600	7.1000	92.2905	91.8420	314.00
04/04/2007	TRT1 On 03-May-07			Index Future	252.8400	252.9670	252.8410	252.9670	500.00
05/04/2007	ALBI On 07-February-08			Index Future	273.6300	273.4750	273.6340	273.4750	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
05/04/2007	ALBI On 03-May-07			Index Future	255.2200	255.0780	255.2240	255.0780	0.00
05/04/2007	ALBI On 02-August-07			Index Future	261.0700	260.9170	261.0700	260.9170	0.00
05/04/2007	ALBI On 01-November-07			Index Future	267.0700	266.9120	267.0680	266.9120	0.00
05/04/2007	CRD1 On 03-May-07			Index Future	109.3600	109.2690	109.3610	109.2690	10.00
05/04/2007	GOVI On 07-February-08			jGovi	274.0500	273.8690	274.0490	273.8690	0.00
05/04/2007	GOVI On 03-May-07			jGovi	256.1300	255.8810	256.1290	255.8810	144.00
05/04/2007	GOVI On 02-August-07			jGovi	261.7900	261.5350	261.7890	261.5350	69.00
05/04/2007	GOVI On 01-November-07			jGovi	267.4800	267.2210	267.4800	267.2210	0.00
05/04/2007	ILBI On 03-May-07			Index Future	275.7000	275.5450	275.6990	275.5450	0.00
05/04/2007	ILBI On 02-August-07			Index Future	282.0100	281.8520	282.0140	281.8520	0.00
05/04/2007	J153 On 31-August-10			jSwap	8.7600	8.7710	0.0375	0.0378	0.00
05/04/2007	J157 On 15-September-15			jSwap	8.2800	8.2990	0.0582	0.0570	0.00
05/04/2007	J186 On 21-December-26			jSwap	7.7700	7.7830	0.0277	0.0287	0.00
05/04/2007	J201 On 22-December-14			jSwap	8.3600	8.3810	0.0505	0.0514	0.00
05/04/2007	J203 On 15-September-17			jSwap	8.1700	8.1810	0.0462	0.0471	0.00
05/04/2007	J204 On 21-December-18			jSwap	8.1300	8.1430	0.0485	0.0493	0.00
05/04/2007	J207 On 15-January-20			jSwap	8.0700	8.0790	0.0054	0.0063	0.00
05/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1790	0.0000	0.0000	0.00
05/04/2007	JFRA On 07-February-08			jFra	9.1100	9.1290	0.0222	0.0223	0.00
05/04/2007	JFRA On 03-May-07			jFra	9.2000	9.1900	0.0224	0.0224	0.00
05/04/2007	JFRA On 02-August-07			jFra	9.2200	9.2150	0.0225	0.0225	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
05/04/2007	JFRA On 01-November-07			jFra	9.1600	9.1580	0.0240	0.0240	0.00
05/04/2007	JN02 On 03-May-07			jNote	8.9400	8.9480	0.1629	0.1630	0.00
05/04/2007	JN02 On 02-August-07			jNote	8.8300	8.8410	0.1610	0.1612	0.00
05/04/2007	JN05 On 03-May-07			jNote	8.4400	8.4510	0.3398	0.3402	0.00
05/04/2007	JN05 On 02-August-07			jNote	8.3700	8.3790	0.3376	0.3379	0.00
05/04/2007	JN10 On 03-May-07			jNote	8.0900	8.1040	0.5460	0.5467	0.00
05/04/2007	JN10 On 02-August-07			jNote	8.0300	8.0480	0.5437	0.5444	0.00
05/04/2007	JROD On 30-April-07			jRod	8.7000	8.7090	0.0028	0.0019	0.00
05/04/2007	JROD On 31-May-07			jRod	8.8800	8.8860	0.0033	0.0024	0.00
05/04/2007	JROD On 29-June-07			jRod	9.1200	9.1340	0.0038	0.0030	0.00
05/04/2007	JROD On 31-July-07			jRod	9.0300	9.0400	0.0061	0.0053	0.00
05/04/2007	JROD On 31-August-07			jRod	9.1600	9.1690	0.0068	0.0060	0.00
05/04/2007	JROD On 28-September-07			jRod	9.2900	9.2980	0.0073	0.0065	0.00
05/04/2007	JROD On 31-October-07			jRod	9.1700	9.1770	0.0096	0.0088	0.00
05/04/2007	JROD On 30-November-07			jRod	9.2600	9.2620	0.0102	0.0094	0.00
05/04/2007	JROD On 31-December-07			jRod	9.3500	9.3580	0.0108	0.0100	0.00
05/04/2007	OTH1 On 03-May-07			Index Future	252.5700	252.2760	252.5650	252.2760	15.00
05/04/2007	R153 On 03-May-07			Bond Future	8.0700	8.0350	116.5068	116.6001	366.00
05/04/2007	R153 On 02-August-07			Bond Future	8.0200	8.0000	118.9516	118.9950	0.00
05/04/2007	R157 On 03-May-07			Bond Future	7.7100	7.6900	137.1329	137.2816	481.00
05/04/2007	R157 On 02-August-07			Bond Future	7.6700	7.6500	140.0124	140.1576	0.00
05/04/2007	R186 On 03-May-07			Bond Future	7.4200	7.4260	135.5847	135.4585	0.00
05/04/2007	R186 On 02-August-07			Bond Future	7.3700	7.3780	133.3732	133.2470	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
05/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4390	104.4312	104.4245	0.00
05/04/2007	R196 On 02-August-07			Bond Future	8.2700	8.2800	106.8224	106.8136	0.00
05/04/2007	R201 On 03-May-07			Bond Future	7.7500	7.7200	108.9769	109.1534	0.00
05/04/2007	R201 On 02-August-07			Bond Future	7.7000	7.6550	106.9313	107.1905	0.00
05/04/2007	R203 On 03-May-07			Bond Future	7.6300	7.6470	105.5633	105.4543	0.00
05/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5860	107.9741	107.8663	0.00
05/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.6340	105.8838	105.8062	0.00
05/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.5790	104.2610	104.1841	0.00
05/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	73056	72451	73056	72451	0.00
05/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4564	4728	4564	4728	0.00
05/04/2007	R206 On 03-May-07			Bond Future	7.7600	7.7640	101.0131	100.9671	0.00
05/04/2007	R206 On 02-August-07			Bond Future	7.6800	7.6910	99.5552	99.5054	0.00
05/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.5650	99.7858	99.7065	0.00
05/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.5130	98.4229	98.3441	0.00
05/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	89004	88211	89004	88211	0.00
05/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
05/04/2007	R209 On 03-May-07			Bond Future	7.1300	7.1000	89.9834	90.2625	0.00
05/04/2007	R209 On 02-August-07			Bond Future	7.0900	7.0600	91.9538	92.2905	314.00
05/04/2007	TRT1 On 03-May-07			Index Future	253.0900	252.8410	253.0860	252.8410	500.00