



Derivatives Weekly Statistics Report

From 2007/10/01 To 2007/10/05

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2007	\$ / R On 17-March-08			Currency Future	7.0600	7.0717	7.0568	7.0717	8614.00
01/10/2007	\$ / R On 13-June-08			Currency Future	7.1600	7.1767	7.1616	7.1767	0.00
01/10/2007	\$ / R On 14-December-07			Currency Future	6.9600	6.9723	6.9569	6.9723	24524.00
01/10/2007	ALBI On 07-February-08			Index Future	265.3100	265.2650	265.3120	265.2650	0.00
01/10/2007	ALBI On 02-May-08			Index Future	271.6000	271.5760	271.5960	271.5760	0.00
01/10/2007	ALBI On 07-August-08			Index Future	277.8800	277.8870	277.8800	277.8870	0.00
01/10/2007	ALBI On 01-November-07			Index Future	258.2000	258.1550	258.2000	258.1550	0.00
01/10/2007	ALBI On 06-November-08			Index Future	284.1600	284.1980	284.1640	284.1980	0.00
01/10/2007	CRD1 On 07-February-08			Index Future	113.7800	113.7370	113.7800	113.7370	0.00
01/10/2007	CRD1 On 01-November-07			Index Future	110.8000	110.7540	110.7960	110.7540	8.00
01/10/2007	GOVI On 07-February-08			jGovi	266.0600	266.0540	266.0640	266.0540	4.00
01/10/2007	GOVI On 02-May-08			jGovi	272.7800	272.7700	272.7800	272.7700	0.00
01/10/2007	GOVI On 01-November-07			jGovi	259.0900	259.0765	259.0860	259.0765	60.00
01/10/2007	ILBI On 07-February-08			Index Future	289.3800	289.8670	289.3820	289.8670	0.00
01/10/2007	ILBI On 01-November-07			Index Future	281.6300	282.0980	281.6250	282.0980	0.00
01/10/2007	J153 On 31-August-10			jSwap	9.9000	9.8690	0.0614	0.0605	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
01/10/2007	J157 On 15-September-15			jSwap	9.3300	9.2970	0.0045	0.0026	0.00
01/10/2007	J186 On 21-December-26			jSwap	8.4700	8.4390	0.0916	0.0889	0.00
01/10/2007	J201 On 22-December-14			jSwap	9.4000	9.3790	0.1028	0.1014	0.00
01/10/2007	J203 On 15-September-17			jSwap	9.1900	9.1490	0.1082	0.1057	0.00
01/10/2007	J204 On 21-December-18			jSwap	9.1000	9.0640	0.1139	0.1117	0.00
01/10/2007	J207 On 15-January-20			jSwap	8.9900	8.9620	0.0739	0.0717	0.00
01/10/2007	JBAR On 21-December-05			jBar	10.3000	10.2130	10.2960	10.2130	0.00
01/10/2007	JFRA On 07-February-08			jFra	10.3700	10.3090	0.0252	0.0251	0.00
01/10/2007	JFRA On 02-May-08			jFra	10.3500	10.2970	0.0268	0.0266	0.00
01/10/2007	JFRA On 07-August-08			jFra	10.2200	10.1660	0.0248	0.0247	0.00
01/10/2007	JFRA On 01-November-07			jFra	10.3000	10.2660	0.0269	0.0268	0.00
01/10/2007	JFRA On 06-November-08			jFra	10.0000	9.9410	0.0243	0.0242	0.00
01/10/2007	JN02 On 07-February-08			jNote	9.8800	9.8370	0.1764	0.1758	0.00
01/10/2007	JN02 On 02-May-08			jNote	9.7200	9.6860	0.1753	0.1748	0.00
01/10/2007	JN02 On 01-November-07			jNote	10.0200	9.9770	0.1803	0.1797	0.00
01/10/2007	JN05 On 07-February-08			jNote	9.3500	9.3370	0.3684	0.3680	0.00
01/10/2007	JN05 On 02-May-08			jNote	9.2700	9.2560	0.3660	0.3657	0.00
01/10/2007	JN05 On 01-November-07			jNote	9.4400	9.4230	0.3709	0.3705	0.00
01/10/2007	JN10 On 07-February-08			jNote	8.9800	8.9450	0.5821	0.5804	0.00
01/10/2007	JN10 On 02-May-08			jNote	8.9100	8.8740	0.5801	0.5785	0.00
01/10/2007	JN10 On 01-November-07			jNote	9.0600	9.0180	0.5857	0.5839	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
01/10/2007	JROD On 31-January-08			jRod	10.0800	10.0580	0.0105	0.0109	0.00
01/10/2007	JROD On 29-February-08			jRod	10.2800	10.2560	0.0113	0.0116	0.00
01/10/2007	JROD On 31-March-08			jRod	10.4100	10.4010	0.0120	0.0124	0.00
01/10/2007	JROD On 31-October-07			jRod	9.6700	9.6660	0.0044	0.0049	0.00
01/10/2007	JROD On 30-November-07			jRod	9.9800	9.9620	0.0051	0.0055	0.00
01/10/2007	JROD On 31-December-07			jRod	10.2700	10.2290	0.0059	0.0063	0.00
01/10/2007	OTH1 On 07-February-08			Index Future	260.9200	261.0980	260.9150	261.0980	0.00
01/10/2007	OTH1 On 01-November-07			Index Future	254.0700	254.2500	254.0730	254.2500	12.00
01/10/2007	R153 On 07-February-08			Bond Future	8.7900	8.8070	115.3358	115.2884	6220.00
01/10/2007	R153 On 02-May-08			Bond Future	8.6900	8.7100	111.2523	111.2088	0.00
01/10/2007	R153 On 01-November-07			Bond Future	8.9000	8.9180	112.3927	112.3407	1340.00
01/10/2007	R157 On 07-February-08			Bond Future	8.1900	8.1760	135.1438	135.2100	358.00
01/10/2007	R157 On 02-May-08			Bond Future	8.1400	8.1290	131.1568	131.2215	0.00
01/10/2007	R157 On 01-November-07			Bond Future	8.2500	8.2390	131.8276	131.8955	266.00
01/10/2007	R186 On 07-February-08			Bond Future	7.9200	7.8980	126.5672	126.7977	0.00
01/10/2007	R186 On 02-May-08			Bond Future	7.8700	7.8510	129.4094	129.6398	0.00
01/10/2007	R186 On 01-November-07			Bond Future	7.9800	7.9570	128.4814	128.7118	0.00
01/10/2007	R196 On 07-February-08			Bond Future	8.9700	8.9030	105.5525	105.6205	0.00
01/10/2007	R196 On 02-May-08			Bond Future	8.7800	8.6390	102.7803	102.8877	0.00
01/10/2007	R196 On 01-November-07			Bond Future	9.2500	9.2230	102.7323	102.7665	0.00
01/10/2007	R201 On 07-February-08			Bond Future	8.1900	8.1790	104.1480	104.2006	0.00
01/10/2007	R201 On 02-May-08			Bond Future	8.1200	8.1080	106.4721	106.5236	0.00
01/10/2007	R201 On 01-November-07			Bond Future	8.2800	8.2670	105.7903	105.8442	91.00
01/10/2007	R203 On 07-February-08			Bond Future	8.1000	8.0910	104.3681	104.4344	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
01/10/2007	R203 On 02-May-08			Bond Future	8.0400	8.0320	102.5211	102.5866	0.00
01/10/2007	R203 On 01-November-07			Bond Future	8.1700	8.1630	101.6761	101.7432	0.00
01/10/2007	R204 On 07-February-08			Bond Future	8.0800	8.0750	100.6067	100.6067	38.00
01/10/2007	R204 On 02-May-08			Bond Future	8.0200	8.0200	102.8606	102.8606	0.00
01/10/2007	R204 On 01-November-07			Bond Future	8.1400	8.1440	101.9610	101.9610	0.00
01/10/2007	R206 On 07-February-08			Bond Future	8.1800	8.1660	97.4428	97.4881	0.00
01/10/2007	R206 On 02-May-08			Bond Future	8.1000	8.0910	99.6138	99.6579	0.00
01/10/2007	R206 On 01-November-07			Bond Future	8.2700	8.2640	98.6141	98.6607	0.00
01/10/2007	R207 On 07-February-08			Bond Future	8.0200	8.0080	94.7216	94.7946	0.00
01/10/2007	R207 On 02-May-08			Bond Future	7.9700	7.9570	96.8452	96.9177	0.00
01/10/2007	R207 On 01-November-07			Bond Future	8.0800	8.0740	95.8386	95.9120	0.00
01/10/2007	R209 On 07-February-08			Bond Future	7.5900	7.5560	86.8511	87.1553	659.00
01/10/2007	R209 On 02-May-08			Bond Future	7.5400	7.5120	85.6633	85.9696	0.00
01/10/2007	R209 On 01-November-07			Bond Future	7.6400	7.6090	84.6024	84.9042	0.00
01/10/2007	TRT1 On 07-February-08			Index Future	262.8600	262.8590	262.8640	262.8590	0.00
01/10/2007	TRT1 On 01-November-07			Index Future	255.9700	255.9650	255.9700	255.9650	400.00
02/10/2007	\$ / R On 17-March-08			Currency Future	7.1000	7.0568	7.1025	7.0568	8614.00
02/10/2007	\$ / R On 13-June-08			Currency Future	7.2100	7.1616	7.2059	7.1616	0.00
02/10/2007	\$ / R On 14-December-07			Currency Future	7.0000	6.9569	7.0026	6.9569	24474.00
02/10/2007	£ / R On 17-March-08			Currency Future	14.4300	0.0000	14.4345	0.0000	0.00
02/10/2007	£ / R On 13-June-08			Currency Future	14.6100	0.0000	14.6063	0.0000	0.00
02/10/2007	£ / R On 14-December-07			Currency Future	14.2700	0.0000	14.2662	0.0000	0.00
02/10/2007	€ / R On 17-March-08			Currency Future	10.0700	0.0000	10.0734	0.0000	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
02/10/2007	€ / R On 13-June-08			Currency Future	10.2200	0.0000	10.2248	0.0000	0.00
02/10/2007	€ / R On 14-December-07			Currency Future	9.9200	0.0000	9.9235	0.0000	0.00
02/10/2007	ALBI On 07-February-08			Index Future	265.0800	265.3120	265.0750	265.3120	0.00
02/10/2007	ALBI On 02-May-08			Index Future	271.4200	271.5960	271.4210	271.5960	0.00
02/10/2007	ALBI On 07-August-08			Index Future	278.9700	277.8800	278.9720	277.8800	0.00
02/10/2007	ALBI On 01-November-07			Index Future	257.9400	258.2000	257.9370	258.2000	0.00
02/10/2007	ALBI On 06-November-08			Index Future	286.5200	284.1640	286.5230	284.1640	0.00
02/10/2007	CRD1 On 07-February-08			Index Future	113.7000	113.7800	113.6970	113.7800	0.00
02/10/2007	CRD1 On 01-November-07			Index Future	110.7200	110.7960	110.7160	110.7960	8.00
02/10/2007	GOVI On 07-February-08			jGovi	265.7400	266.0640	265.7410	266.0640	4.00
02/10/2007	GOVI On 02-May-08			jGovi	272.4500	272.7800	272.4500	272.7800	0.00
02/10/2007	GOVI On 01-November-07			jGovi	258.7700	259.0860	258.7730	259.0860	60.00
02/10/2007	ILBI On 07-February-08			Index Future	290.0600	289.3820	290.0560	289.3820	0.00
02/10/2007	ILBI On 01-November-07			Index Future	282.2500	281.6250	282.2450	281.6250	0.00
02/10/2007	J153 On 31-August-10			jSwap	9.9200	9.9030	0.0620	0.0614	0.00
02/10/2007	J157 On 15-September-15			jSwap	9.3500	9.3310	0.0056	0.0045	0.00
02/10/2007	J186 On 21-December-26			jSwap	8.5000	8.4690	0.0941	0.0916	0.00
02/10/2007	J201 On 22-December-14			jSwap	9.4200	9.4040	0.1038	0.1028	0.00
02/10/2007	J203 On 15-September-17			jSwap	9.2000	9.1890	0.1091	0.1082	0.00
02/10/2007	J204 On 21-December-18			jSwap	9.1200	9.0960	0.1154	0.1139	0.00
02/10/2007	J207 On 15-January-20			jSwap	9.0200	8.9920	0.0758	0.0739	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
02/10/2007	JBAR On 21-December-05			jBar	10.3200	10.2960	10.3170	10.2960	0.00
02/10/2007	JFRA On 07-February-08			jFra	10.3900	10.3700	0.0252	0.0252	0.00
02/10/2007	JFRA On 02-May-08			jFra	10.3700	10.3520	0.0268	0.0268	0.00
02/10/2007	JFRA On 07-August-08			jFra	10.2400	10.2200	0.0249	0.0248	0.00
02/10/2007	JFRA On 01-November-07			jFra	10.3200	10.3010	0.0270	0.0269	0.00
02/10/2007	JFRA On 06-November-08			jFra	10.0300	10.0040	0.0244	0.0243	0.00
02/10/2007	JN02 On 07-February-08			jNote	9.9000	9.8760	0.1768	0.1764	0.00
02/10/2007	JN02 On 02-May-08			jNote	9.7400	9.7200	0.1757	0.1753	0.00
02/10/2007	JN02 On 01-November-07			jNote	10.0400	10.0170	0.1806	0.1803	0.00
02/10/2007	JN05 On 07-February-08			jNote	9.3600	9.3540	0.3687	0.3684	0.00
02/10/2007	JN05 On 02-May-08			jNote	9.2800	9.2700	0.3663	0.3660	0.00
02/10/2007	JN05 On 01-November-07			jNote	9.4500	9.4400	0.3712	0.3709	0.00
02/10/2007	JN10 On 07-February-08			jNote	9.0000	8.9840	0.5829	0.5821	0.00
02/10/2007	JN10 On 02-May-08			jNote	8.9300	8.9110	0.5810	0.5801	0.00
02/10/2007	JN10 On 01-November-07			jNote	9.0800	9.0590	0.5864	0.5857	0.00
02/10/2007	JROD On 31-January-08			jRod	10.0900	10.0840	0.0106	0.0105	0.00
02/10/2007	JROD On 29-February-08			jRod	10.2800	10.2780	0.0113	0.0113	0.00
02/10/2007	JROD On 31-March-08			jRod	10.4100	10.4140	0.0120	0.0120	0.00
02/10/2007	JROD On 31-October-07			jRod	9.6600	9.6650	0.0044	0.0044	0.00
02/10/2007	JROD On 30-November-07			jRod	9.9900	9.9810	0.0051	0.0051	0.00
02/10/2007	JROD On 31-December-07			jRod	10.2900	10.2720	0.0060	0.0059	0.00
02/10/2007	OTH1 On 07-February-08			Index Future	260.4100	260.9150	260.4090	260.9150	0.00
02/10/2007	OTH1 On 01-November-07			Index Future	253.5800	254.0730	253.5800	254.0730	12.00
02/10/2007	R153 On 07-February-08			Bond Future	8.8000	8.7870	115.3121	115.3358	6220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2007	R153 On 02-May-08			Bond Future	8.7000	8.6900	111.2306	111.2523	0.00
02/10/2007	R153 On 01-November-07			Bond Future	8.9100	8.8980	112.3667	112.3927	1340.00
02/10/2007	R157 On 07-February-08			Bond Future	8.2100	8.1860	135.0116	135.1438	3580.00
02/10/2007	R157 On 02-May-08			Bond Future	8.1600	8.1390	131.0277	131.1568	0.00
02/10/2007	R157 On 01-November-07			Bond Future	8.2700	8.2490	131.6920	131.8276	2660.00
02/10/2007	R186 On 07-February-08			Bond Future	7.9600	7.9180	126.1081	126.5672	0.00
02/10/2007	R186 On 02-May-08			Bond Future	7.9100	7.8710	128.9505	129.4094	0.00
02/10/2007	R186 On 01-November-07			Bond Future	8.0200	7.9770	128.0226	128.4814	0.00
02/10/2007	R196 On 07-February-08			Bond Future	8.9900	8.9720	105.5397	105.5525	0.00
02/10/2007	R196 On 02-May-08			Bond Future	8.7900	8.7770	102.7733	102.7803	0.00
02/10/2007	R196 On 01-November-07			Bond Future	9.2700	9.2510	102.7103	102.7323	0.00
02/10/2007	R201 On 07-February-08			Bond Future	8.2100	8.1890	104.0428	104.1480	0.00
02/10/2007	R201 On 02-May-08			Bond Future	8.1400	8.1180	106.3692	106.4721	0.00
02/10/2007	R201 On 01-November-07			Bond Future	8.3000	8.2770	105.6826	105.7903	910.00
02/10/2007	R203 On 07-February-08			Bond Future	8.1200	8.1010	104.2358	104.3681	0.00
02/10/2007	R203 On 02-May-08			Bond Future	8.0600	8.0420	102.3903	102.5211	0.00
02/10/2007	R203 On 01-November-07			Bond Future	8.1900	8.1730	101.5422	101.6761	0.00
02/10/2007	R204 On 07-February-08			Bond Future	8.1000	8.0750	100.4645	100.6067	380.00
02/10/2007	R204 On 02-May-08			Bond Future	8.0400	8.0200	102.7196	102.8606	0.00
02/10/2007	R204 On 01-November-07			Bond Future	8.1600	8.1440	101.8176	101.9610	0.00
02/10/2007	R206 On 07-February-08			Bond Future	8.2000	8.1760	97.3522	97.4428	0.00
02/10/2007	R206 On 02-May-08			Bond Future	8.1200	8.1010	99.5255	99.6138	0.00
02/10/2007	R206 On 01-November-07			Bond Future	8.2900	8.2740	98.5209	98.6141	0.00

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02/10/2007	R207 On 07-February-08			Bond Future	8.0500	8.0180	94.5032	94.7216	0.00
02/10/2007	R207 On 02-May-08			Bond Future	8.0000	7.9670	96.6281	96.8452	0.00
02/10/2007	R207 On 01-November-07			Bond Future	8.1100	8.0840	95.6189	95.8386	0.00
02/10/2007	R209 On 07-February-08			Bond Future	7.6300	7.5860	86.4481	86.8511	6590.00
02/10/2007	R209 On 02-May-08			Bond Future	7.5800	7.5420	85.2577	85.6633	0.00
02/10/2007	R209 On 01-November-07			Bond Future	7.6800	7.6390	84.2028	84.6024	0.00
02/10/2007	TRT1 On 07-February-08			Index Future	262.5400	262.8640	262.5400	262.8640	0.00
02/10/2007	TRT1 On 01-November-07			Index Future	255.6600	255.9700	255.6560	255.9700	400.00
03/10/2007	\$ / R On 17-March-08			Currency Future	7.0600	7.1025	7.0602	7.1025	11116.00
03/10/2007	\$ / R On 13-June-08			Currency Future	7.1600	7.2059	7.1634	7.2059	0.00
03/10/2007	\$ / R On 14-December-07			Currency Future	6.9600	7.0026	6.9620	7.0026	24429.00
03/10/2007	£ / R On 17-March-08			Currency Future	14.3200	14.4345	14.3227	14.4345	0.00
03/10/2007	£ / R On 13-June-08			Currency Future	14.5000	14.6063	14.4964	14.6063	0.00
03/10/2007	£ / R On 14-December-07			Currency Future	14.1600	14.2662	14.1574	14.2662	0.00
03/10/2007	€ / R On 17-March-08			Currency Future	10.0100	10.0734	10.0117	10.0734	0.00
03/10/2007	€ / R On 13-June-08			Currency Future	10.1600	10.2248	10.1641	10.2248	0.00
03/10/2007	€ / R On 14-December-07			Currency Future	9.8600	9.9235	9.8632	9.9235	0.00
03/10/2007	ALBI On 07-February-08			Index Future	265.5400	265.0750	265.5400	265.0750	0.00
03/10/2007	ALBI On 02-May-08			Index Future	271.8900	271.4210	271.8890	271.4210	0.00
03/10/2007	ALBI On 07-August-08			Index Future	279.4400	278.9720	279.4370	278.9720	0.00
03/10/2007	ALBI On 01-November-07			Index Future	258.2700	257.9370	258.2670	257.9370	166.00
03/10/2007	ALBI On 06-November-08			Index Future	286.9900	286.5230	286.9850	286.5230	0.00
03/10/2007	CRD1 On 07-February-08			Index Future	113.8600	113.6970	113.8620	113.6970	0.00
03/10/2007	CRD1 On 01-November-07			Index Future	110.8800	110.7160	110.8770	110.7160	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	GOVI On 07-February-08			jGovi	266.2400	265.7410	266.2440	265.7410	4.00
03/10/2007	GOVI On 02-May-08			jGovi	272.9700	272.4500	272.9670	272.4500	0.00
03/10/2007	GOVI On 01-November-07			jGovi	259.2700	258.7730	259.2650	258.7730	60.00
03/10/2007	ILBI On 07-February-08			Index Future	290.1700	290.0560	290.1660	290.0560	0.00
03/10/2007	ILBI On 01-November-07			Index Future	282.3500	282.2450	282.3450	282.2450	0.00
03/10/2007	J153 On 31-August-10			jSwap	9.8800	9.9240	0.0610	0.0620	0.00
03/10/2007	J157 On 15-September-15			jSwap	9.3000	9.3520	0.0030	0.0056	0.00
03/10/2007	J186 On 21-December-26			jSwap	8.4600	8.4970	0.0905	0.0941	0.00
03/10/2007	J201 On 22-December-14			jSwap	9.3800	9.4240	0.1015	0.1038	0.00
03/10/2007	J203 On 15-September-17			jSwap	9.1600	9.2040	0.1067	0.1091	0.00
03/10/2007	J204 On 21-December-18			jSwap	9.0800	9.1170	0.1130	0.1154	0.00
03/10/2007	J207 On 15-January-20			jSwap	8.9800	9.0180	0.0733	0.0758	0.00
03/10/2007	JBAR On 21-December-05			jBar	10.3300	10.3170	10.3290	10.3170	0.00
03/10/2007	JFRA On 07-February-08			jFra	10.3800	10.3900	0.0252	0.0252	0.00
03/10/2007	JFRA On 02-May-08			jFra	10.3500	10.3710	0.0268	0.0268	0.00
03/10/2007	JFRA On 07-August-08			jFra	10.2100	10.2350	0.0248	0.0249	0.00
03/10/2007	JFRA On 01-November-07			jFra	10.3300	10.3190	0.0270	0.0270	0.00
03/10/2007	JFRA On 06-November-08			jFra	9.9700	10.0320	0.0242	0.0244	0.00
03/10/2007	JN02 On 07-February-08			jNote	9.8600	9.8980	0.1761	0.1768	0.00
03/10/2007	JN02 On 02-May-08			jNote	9.6900	9.7430	0.1749	0.1757	0.00
03/10/2007	JN02 On 01-November-07			jNote	10.0100	10.0350	0.1801	0.1806	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
03/10/2007	JN05 On 07-February-08			jNote	9.3100	9.3630	0.3670	0.3687	0.00
03/10/2007	JN05 On 02-May-08			jNote	9.2300	9.2800	0.3646	0.3663	0.00
03/10/2007	JN05 On 01-November-07			jNote	9.4100	9.4500	0.3697	0.3712	0.00
03/10/2007	JN10 On 07-February-08			jNote	8.9600	9.0010	0.5813	0.5829	0.00
03/10/2007	JN10 On 02-May-08			jNote	8.8900	8.9300	0.5793	0.5810	0.00
03/10/2007	JN10 On 01-November-07			jNote	9.0300	9.0750	0.5848	0.5864	0.00
03/10/2007	JROD On 31-January-08			jRod	10.0900	10.0920	0.0106	0.0106	0.00
03/10/2007	JROD On 29-February-08			jRod	10.2800	10.2820	0.0113	0.0113	0.00
03/10/2007	JROD On 31-March-08			jRod	10.4100	10.4140	0.0120	0.0120	0.00
03/10/2007	JROD On 31-October-07			jRod	9.6600	9.6640	0.0044	0.0044	0.00
03/10/2007	JROD On 30-November-07			jRod	9.9900	9.9890	0.0051	0.0051	0.00
03/10/2007	JROD On 31-December-07			jRod	10.2900	10.2860	0.0060	0.0060	0.00
03/10/2007	OTH1 On 07-February-08			Index Future	261.1600	260.4090	261.1550	260.4090	0.00
03/10/2007	OTH1 On 01-November-07			Index Future	254.3100	253.5800	254.3090	253.5800	12.00
03/10/2007	R153 On 07-February-08			Bond Future	8.7500	8.7970	115.4307	115.3121	6220.00
03/10/2007	R153 On 02-May-08			Bond Future	8.6500	8.7000	111.3394	111.2306	0.00
03/10/2007	R153 On 01-November-07			Bond Future	8.8600	8.9080	112.4967	112.3667	3650.00
03/10/2007	R157 On 07-February-08			Bond Future	8.1600	8.2060	135.3425	135.0116	3580.00
03/10/2007	R157 On 02-May-08			Bond Future	8.1100	8.1590	131.3509	131.0277	0.00
03/10/2007	R157 On 01-November-07			Bond Future	8.2200	8.2690	132.0314	131.6920	2660.00
03/10/2007	R186 On 07-February-08			Bond Future	7.9100	7.9580	126.6824	126.1081	0.00
03/10/2007	R186 On 02-May-08			Bond Future	7.8600	7.9110	129.5245	128.9505	0.00
03/10/2007	R186 On 01-November-07			Bond Future	7.9700	8.0170	128.5965	128.0226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	R196 On 07-February-08			Bond Future	8.9200	8.9850	105.6037	105.5397	0.00
03/10/2007	R196 On 02-May-08			Bond Future	8.7100	8.7860	102.8293	102.7733	0.00
03/10/2007	R196 On 01-November-07			Bond Future	9.2200	9.2690	102.7677	102.7103	0.00
03/10/2007	R201 On 07-February-08			Bond Future	8.1600	8.2090	104.3060	104.0428	0.00
03/10/2007	R201 On 02-May-08			Bond Future	8.0900	8.1380	106.6267	106.3692	0.00
03/10/2007	R201 On 01-November-07			Bond Future	8.2500	8.2970	105.9521	105.6826	910.00
03/10/2007	R203 On 07-February-08			Bond Future	8.0700	8.1210	104.5670	104.2358	0.00
03/10/2007	R203 On 02-May-08			Bond Future	8.0100	8.0620	102.7177	102.3903	0.00
03/10/2007	R203 On 01-November-07			Bond Future	8.1400	8.1930	101.8775	101.5422	0.00
03/10/2007	R204 On 07-February-08			Bond Future	8.0500	8.0950	100.8205	100.4645	380.00
03/10/2007	R204 On 02-May-08			Bond Future	7.9900	8.0400	103.0725	102.7196	0.00
03/10/2007	R204 On 01-November-07			Bond Future	8.1100	8.1640	102.1767	101.8176	0.00
03/10/2007	R206 On 07-February-08			Bond Future	8.1500	8.1960	97.5789	97.3522	0.00
03/10/2007	R206 On 02-May-08			Bond Future	8.0700	8.1210	99.7463	99.5255	0.00
03/10/2007	R206 On 01-November-07			Bond Future	8.2400	8.2940	98.7541	98.5209	0.00
03/10/2007	R207 On 07-February-08			Bond Future	8.0000	8.0480	94.8676	94.5032	0.00
03/10/2007	R207 On 02-May-08			Bond Future	7.9500	7.9970	96.9903	96.6281	0.00
03/10/2007	R207 On 01-November-07			Bond Future	8.0600	8.1140	95.9854	95.6189	0.00
03/10/2007	R209 On 07-February-08			Bond Future	7.5800	7.6260	86.9523	86.4481	6590.00
03/10/2007	R209 On 02-May-08			Bond Future	7.5300	7.5820	85.7652	85.2577	0.00
03/10/2007	R209 On 01-November-07			Bond Future	7.6300	7.6790	84.7028	84.2028	0.00
03/10/2007	TRT1 On 07-February-08			Index Future	263.0400	262.5400	263.0440	262.5400	0.00
03/10/2007	TRT1 On 01-November-07			Index Future	256.1500	255.6560	256.1480	255.6560	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2007	\$ / R On 17-March-08			Currency Future	7.0900	7.0602	7.0867	7.0602	11116.00
04/10/2007	\$ / R On 13-June-08			Currency Future	7.1900	7.1634	7.1899	7.1634	0.00
04/10/2007	\$ / R On 14-December-07			Currency Future	6.9900	6.9620	6.9875	6.9620	24464.00
04/10/2007	£ / R On 17-March-08			Currency Future	14.4100	14.3227	14.4117	14.3227	0.00
04/10/2007	£ / R On 13-June-08			Currency Future	14.5800	14.4964	14.5837	14.4964	0.00
04/10/2007	£ / R On 14-December-07			Currency Future	14.2400	14.1574	14.2446	14.1574	0.00
04/10/2007	€ / R On 17-March-08			Currency Future	10.0400	10.0117	10.0416	10.0117	0.00
04/10/2007	€ / R On 13-June-08			Currency Future	10.2000	10.1641	10.1958	10.1641	0.00
04/10/2007	€ / R On 14-December-07			Currency Future	9.8900	9.8632	9.8917	9.8632	0.00
04/10/2007	ALBI On 07-February-08			Index Future	265.4400	265.5400	265.4350	265.5400	0.00
04/10/2007	ALBI On 02-May-08			Index Future	271.7900	271.8890	271.7860	271.8890	0.00
04/10/2007	ALBI On 07-August-08			Index Future	279.3300	279.4370	279.3270	279.4370	0.00
04/10/2007	ALBI On 01-November-07			Index Future	258.0700	258.2670	258.0740	258.2670	166.00
04/10/2007	ALBI On 06-November-08			Index Future	286.4200	286.9850	286.4190	286.9850	0.00
04/10/2007	CRD1 On 07-February-08			Index Future	113.8000	113.8620	113.7980	113.8620	0.00
04/10/2007	CRD1 On 01-November-07			Index Future	110.8200	110.8770	110.8150	110.8770	8.00
04/10/2007	GOVI On 07-February-08			jGovi	266.0500	266.2440	266.0460	266.2440	4.00
04/10/2007	GOVI On 02-May-08			jGovi	272.7600	272.9670	272.7640	272.9670	0.00
04/10/2007	GOVI On 01-November-07			jGovi	259.0700	259.2650	259.0720	259.2650	60.00
04/10/2007	ILBI On 07-February-08			Index Future	290.2100	290.1660	290.2140	290.1660	0.00
04/10/2007	ILBI On 01-November-07			Index Future	282.3800	282.3450	282.3790	282.3450	0.00
04/10/2007	J153 On 31-August-10			jSwap	9.9000	9.8830	0.0613	0.0610	0.00
04/10/2007	J157 On 15-September-15			jSwap	9.3100	9.3040	0.0034	0.0030	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
04/10/2007	J186 On 21-December-26			jSwap	8.4600	8.4560	0.0912	0.0905	0.00
04/10/2007	J201 On 22-December-14			jSwap	9.3900	9.3790	0.1019	0.1015	0.00
04/10/2007	J203 On 15-September-17			jSwap	9.1700	9.1620	0.1070	0.1067	0.00
04/10/2007	J204 On 21-December-18			jSwap	9.0800	9.0800	0.1132	0.1130	0.00
04/10/2007	J207 On 15-January-20			jSwap	8.9900	8.9820	0.0736	0.0733	0.00
04/10/2007	JBAR On 21-December-05			jBar	10.3300	10.3290	10.3290	10.3290	0.00
04/10/2007	JFRA On 07-February-08			jFra	10.3900	10.3750	0.0252	0.0252	0.00
04/10/2007	JFRA On 02-May-08			jFra	10.3500	10.3500	0.0268	0.0268	0.00
04/10/2007	JFRA On 07-August-08			jFra	10.1900	10.2060	0.0248	0.0248	0.00
04/10/2007	JFRA On 01-November-07			jFra	10.3500	10.3300	0.0270	0.0270	0.00
04/10/2007	JFRA On 06-November-08			jFra	9.9700	9.9700	0.0242	0.0242	0.00
04/10/2007	JN02 On 07-February-08			jNote	9.8600	9.8570	0.1762	0.1761	0.00
04/10/2007	JN02 On 02-May-08			jNote	9.7000	9.6940	0.1751	0.1749	0.00
04/10/2007	JN02 On 01-November-07			jNote	10.0100	10.0060	0.1801	0.1801	0.00
04/10/2007	JN05 On 07-February-08			jNote	9.3300	9.3120	0.3676	0.3670	0.00
04/10/2007	JN05 On 02-May-08			jNote	9.2400	9.2260	0.3652	0.3646	0.00
04/10/2007	JN05 On 01-November-07			jNote	9.4200	9.4050	0.3703	0.3697	0.00
04/10/2007	JN10 On 07-February-08			jNote	8.9600	8.9580	0.5814	0.5813	0.00
04/10/2007	JN10 On 02-May-08			jNote	8.8900	8.8850	0.5795	0.5793	0.00
04/10/2007	JN10 On 01-November-07			jNote	9.0400	9.0320	0.5849	0.5848	0.00
04/10/2007	JROD On 31-January-08			jRod	10.0900	10.0930	0.0106	0.0106	0.00
04/10/2007	JROD On 29-February-08			jRod	10.2800	10.2830	0.0113	0.0113	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
04/10/2007	JROD On 31-March-08			jRod	10.4100	10.4130	0.0120	0.0120	0.00
04/10/2007	JROD On 31-October-07			jRod	9.6600	9.6600	0.0044	0.0044	0.00
04/10/2007	JROD On 30-November-07			jRod	9.9800	9.9860	0.0051	0.0051	0.00
04/10/2007	JROD On 31-December-07			jRod	10.2800	10.2870	0.0060	0.0060	0.00
04/10/2007	OTH1 On 07-February-08			Index Future	260.9500	261.1550	260.9540	261.1550	0.00
04/10/2007	OTH1 On 01-November-07			Index Future	254.1100	254.3090	254.1130	254.3090	12.00
04/10/2007	R153 On 07-February-08			Bond Future	8.8200	8.7470	115.2670	115.4307	6220.00
04/10/2007	R153 On 02-May-08			Bond Future	8.7500	8.6500	111.1284	111.3394	0.00
04/10/2007	R153 On 01-November-07			Bond Future	8.8900	8.8580	112.4031	112.4967	3650.00
04/10/2007	R157 On 07-February-08			Bond Future	8.1600	8.1560	135.2961	135.3425	3580.00
04/10/2007	R157 On 02-May-08			Bond Future	8.1100	8.1090	131.3703	131.3509	0.00
04/10/2007	R157 On 01-November-07			Bond Future	8.2300	8.2190	131.9362	132.0314	2660.00
04/10/2007	R186 On 07-February-08			Bond Future	7.9300	7.9080	126.3833	126.6824	0.00
04/10/2007	R186 On 02-May-08			Bond Future	7.8900	7.8610	129.2485	129.5245	0.00
04/10/2007	R186 On 01-November-07			Bond Future	7.9900	7.9670	128.2861	128.5965	0.00
04/10/2007	R196 On 07-February-08			Bond Future	8.9400	8.9200	105.5801	105.6037	0.00
04/10/2007	R196 On 02-May-08			Bond Future	8.7400	8.7140	102.8075	102.8293	0.00
04/10/2007	R196 On 01-November-07			Bond Future	9.2400	9.2220	102.7457	102.7677	0.00
04/10/2007	R201 On 07-February-08			Bond Future	8.1700	8.1590	104.2322	104.3060	0.00
04/10/2007	R201 On 02-May-08			Bond Future	8.1000	8.0880	106.5906	106.6267	0.00
04/10/2007	R201 On 01-November-07			Bond Future	8.2700	8.2470	105.8496	105.9521	910.00
04/10/2007	R203 On 07-February-08			Bond Future	8.0900	8.0710	104.4675	104.5670	0.00
04/10/2007	R203 On 02-May-08			Bond Future	8.0200	8.0120	102.6521	102.7177	0.00
04/10/2007	R203 On 01-November-07			Bond Future	8.1600	8.1430	101.7566	101.8775	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
04/10/2007	R204 On 07-February-08			Bond Future	8.0600	8.0450	100.7135	100.8205	380.00
04/10/2007	R204 On 02-May-08			Bond Future	8.0000	7.9900	102.9947	103.0725	0.00
04/10/2007	R204 On 01-November-07			Bond Future	8.1300	8.1140	102.0544	102.1767	0.00
04/10/2007	R206 On 07-February-08			Bond Future	8.1700	8.1460	97.4700	97.5789	0.00
04/10/2007	R206 On 02-May-08			Bond Future	8.0900	8.0710	99.6756	99.7463	0.00
04/10/2007	R206 On 01-November-07			Bond Future	8.2700	8.2440	98.6188	98.7541	0.00
04/10/2007	R207 On 07-February-08			Bond Future	8.0100	7.9980	94.7581	94.8676	0.00
04/10/2007	R207 On 02-May-08			Bond Future	7.9600	7.9470	96.9032	96.9903	0.00
04/10/2007	R207 On 01-November-07			Bond Future	8.0800	8.0640	95.8533	95.9854	0.00
04/10/2007	R209 On 07-February-08			Bond Future	7.6000	7.5760	86.6895	86.9523	6590.00
04/10/2007	R209 On 02-May-08			Bond Future	7.5600	7.5320	85.5007	85.7652	0.00
04/10/2007	R209 On 01-November-07			Bond Future	7.6600	7.6290	84.4322	84.7028	0.00
04/10/2007	TRT1 On 07-February-08			Index Future	262.8500	263.0440	262.8480	263.0440	0.00
04/10/2007	TRT1 On 01-November-07			Index Future	255.9600	256.1480	255.9580	256.1480	400.00
05/10/2007	\$ / R On 17-March-08			Currency Future	7.0000	7.0867	6.9992	7.0867	11126.00
05/10/2007	\$ / R On 13-June-08			Currency Future	7.1000	7.1899	7.1001	7.1899	0.00
05/10/2007	\$ / R On 14-December-07			Currency Future	6.9000	6.9875	6.9028	6.9875	24460.00
05/10/2007	£ / R On 17-March-08			Currency Future	14.2300	14.4117	14.2335	14.4117	0.00
05/10/2007	£ / R On 13-June-08			Currency Future	14.4000	14.5837	14.4029	14.5837	0.00
05/10/2007	£ / R On 14-December-07			Currency Future	14.0700	14.2446	14.0704	14.2446	0.00
05/10/2007	€ / R On 17-March-08			Currency Future	9.9200	10.0416	9.9207	10.0416	0.00
05/10/2007	€ / R On 13-June-08			Currency Future	10.0700	10.1958	10.0732	10.1958	0.00
05/10/2007	€ / R On 14-December-07			Currency Future	9.7700	9.8917	9.7736	9.8917	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
05/10/2007	ALBI On 07-February-08			Index Future	265.4400	265.4350	265.4350	265.4350	0.00
05/10/2007	ALBI On 02-May-08			Index Future	271.7900	271.7860	271.7860	271.7860	0.00
05/10/2007	ALBI On 07-August-08			Index Future	279.3300	279.3270	279.3270	279.3270	0.00
05/10/2007	ALBI On 01-November-07			Index Future	258.7300	258.0740	258.7290	258.0740	166.00
05/10/2007	ALBI On 06-November-08			Index Future	286.4200	286.4190	286.4190	286.4190	0.00
05/10/2007	CRD1 On 07-February-08			Index Future	114.0300	113.7980	114.0250	113.7980	0.00
05/10/2007	CRD1 On 01-November-07			Index Future	111.0400	110.8150	111.0360	110.8150	8.00
05/10/2007	GOVI On 07-February-08			jGovi	266.6900	266.0460	266.6890	266.0460	4.00
05/10/2007	GOVI On 02-May-08			jGovi	273.4200	272.7640	273.4240	272.7640	0.00
05/10/2007	GOVI On 01-November-07			jGovi	259.7000	259.0720	259.7000	259.0720	60.00
05/10/2007	ILBI On 07-February-08			Index Future	290.2100	290.2140	290.2140	290.2140	0.00
05/10/2007	ILBI On 01-November-07			Index Future	282.3800	282.3790	282.3790	282.3790	0.00
05/10/2007	J153 On 31-August-10			jSwap	9.9000	9.8970	0.0614	0.0613	0.00
05/10/2007	J157 On 15-September-15			jSwap	9.3100	9.3110	0.0034	0.0034	0.00
05/10/2007	J186 On 21-December-26			jSwap	8.4700	8.4640	0.0914	0.0912	0.00
05/10/2007	J201 On 22-December-14			jSwap	9.3900	9.3860	0.1020	0.1019	0.00
05/10/2007	J203 On 15-September-17			jSwap	9.1700	9.1670	0.1071	0.1070	0.00
05/10/2007	J204 On 21-December-18			jSwap	9.0900	9.0840	0.1134	0.1132	0.00
05/10/2007	J207 On 15-January-20			jSwap	8.9900	8.9860	0.0736	0.0736	0.00
05/10/2007	JBAR On 21-December-05			jBar	10.3200	10.3290	10.3170	10.3290	0.00
05/10/2007	JFRA On 07-February-08			jFra	10.3900	10.3850	0.0252	0.0252	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
05/10/2007	JFRA On 02-May-08			jFra	10.3400	10.3450	0.0267	0.0268	0.00
05/10/2007	JFRA On 07-August-08			jFra	10.2000	10.1910	0.0248	0.0248	0.00
05/10/2007	JFRA On 01-November-07			jFra	10.3400	10.3450	0.0270	0.0270	0.00
05/10/2007	JFRA On 06-November-08			jFra	9.9600	9.9680	0.0242	0.0242	0.00
05/10/2007	JN02 On 07-February-08			jNote	9.8600	9.8620	0.1762	0.1762	0.00
05/10/2007	JN02 On 02-May-08			jNote	9.7100	9.7030	0.1751	0.1751	0.00
05/10/2007	JN02 On 01-November-07			jNote	10.0100	10.0070	0.1802	0.1801	0.00
05/10/2007	JN05 On 07-February-08			jNote	9.3300	9.3290	0.3677	0.3676	0.00
05/10/2007	JN05 On 02-May-08			jNote	9.2500	9.2440	0.3652	0.3652	0.00
05/10/2007	JN05 On 01-November-07			jNote	9.4200	9.4210	0.3703	0.3703	0.00
05/10/2007	JN10 On 07-February-08			jNote	8.9600	8.9630	0.5814	0.5814	0.00
05/10/2007	JN10 On 02-May-08			jNote	8.8900	8.8910	0.5795	0.5795	0.00
05/10/2007	JN10 On 01-November-07			jNote	9.0400	9.0390	0.5849	0.5849	0.00
05/10/2007	JROD On 31-January-08			jRod	10.0800	10.0880	0.0110	0.0106	0.00
05/10/2007	JROD On 29-February-08			jRod	10.2700	10.2780	0.0117	0.0113	0.00
05/10/2007	JROD On 31-March-08			jRod	10.4000	10.4080	0.0124	0.0120	0.00
05/10/2007	JROD On 31-October-07			jRod	9.6500	9.6550	0.0049	0.0044	0.00
05/10/2007	JROD On 30-November-07			jRod	9.9600	9.9760	0.0055	0.0051	0.00
05/10/2007	JROD On 31-December-07			jRod	10.2600	10.2770	0.0064	0.0060	0.00
05/10/2007	OTH1 On 07-February-08			Index Future	261.8100	260.9540	261.8050	260.9540	0.00
05/10/2007	OTH1 On 01-November-07			Index Future	254.9400	254.1130	254.9430	254.1130	12.00
05/10/2007	R153 On 07-February-08			Bond Future	8.7600	8.8160	115.4093	115.2670	6220.00
05/10/2007	R153 On 02-May-08			Bond Future	8.6900	8.7470	111.2589	111.1284	0.00
05/10/2007	R153 On 01-November-07			Bond Future	8.8300	8.8940	112.5592	112.4031	3674.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	R157 On 07-February-08			Bond Future	8.1100	8.1630	135.6279	135.2961	3580.00
05/10/2007	R157 On 02-May-08			Bond Future	8.0600	8.1060	131.6946	131.3703	0.00
05/10/2007	R157 On 01-November-07			Bond Future	8.1800	8.2330	132.2764	131.9362	2660.00
05/10/2007	R186 On 07-February-08			Bond Future	7.8800	7.9340	126.9594	126.3833	0.00
05/10/2007	R186 On 02-May-08			Bond Future	7.8400	7.8850	129.8246	129.2485	0.00
05/10/2007	R186 On 01-November-07			Bond Future	7.9400	7.9940	128.8619	128.2861	0.00
05/10/2007	R196 On 07-February-08			Bond Future	8.9400	8.9440	105.5870	105.5801	0.00
05/10/2007	R196 On 02-May-08			Bond Future	8.7300	8.7420	102.8145	102.8075	0.00
05/10/2007	R196 On 01-November-07			Bond Future	9.2300	9.2400	102.7555	102.7457	0.00
05/10/2007	R201 On 07-February-08			Bond Future	8.1200	8.1730	104.4961	104.2322	0.00
05/10/2007	R201 On 02-May-08			Bond Future	8.0500	8.0950	106.8488	106.5906	0.00
05/10/2007	R201 On 01-November-07			Bond Future	8.2200	8.2660	106.1196	105.8496	910.00
05/10/2007	R203 On 07-February-08			Bond Future	8.0400	8.0860	104.7998	104.4675	0.00
05/10/2007	R203 On 02-May-08			Bond Future	7.9700	8.0220	102.9807	102.6521	0.00
05/10/2007	R203 On 01-November-07			Bond Future	8.1100	8.1610	102.0930	101.7566	0.00
05/10/2007	R204 On 07-February-08			Bond Future	8.0100	8.0600	101.0707	100.7135	380.00
05/10/2007	R204 On 02-May-08			Bond Future	7.9500	8.0010	103.3490	102.9947	0.00
05/10/2007	R204 On 01-November-07			Bond Future	8.0800	8.1310	102.4146	102.0544	0.00
05/10/2007	R206 On 07-February-08			Bond Future	8.1200	8.1700	97.6971	97.4700	0.00
05/10/2007	R206 On 02-May-08			Bond Future	8.0400	8.0870	99.8968	99.6756	0.00
05/10/2007	R206 On 01-November-07			Bond Future	8.2200	8.2730	98.8522	98.6188	0.00
05/10/2007	R207 On 07-February-08			Bond Future	7.9700	8.0130	95.0505	94.7581	0.00
05/10/2007	R207 On 02-May-08			Bond Future	7.9200	7.9590	97.1940	96.9032	0.00
05/10/2007	R207 On 01-November-07			Bond Future	8.0400	8.0820	96.1473	95.8533	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
05/10/2007	R209 On 07-February-08			Bond Future	7.5500	7.6020	87.1960	86.6895	6590.00
05/10/2007	R209 On 02-May-08			Bond Future	7.5100	7.5580	86.0106	85.5007	0.00
05/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.6560	84.9344	84.4322	0.00
05/10/2007	TRT1 On 07-February-08			Index Future	263.4900	262.8480	263.4890	262.8480	0.00
05/10/2007	TRT1 On 01-November-07			Index Future	256.5800	255.9580	256.5830	255.9580	400.00