

Requirements for Futures Margins

e - brokerage

Commodity	Mo/Yr	Initial	Maintainence	Currency
Chicago Board Of Trade :				
BOT RGH RICE	05/07	675	500	US
CBOT BIG DOW	06/07	14,063	11,250	US
CBOT BINARY	09/07	0	0	US
CBOT CORN	05/07	1,350	1,000	US
CBOT DJ-AIGCI	06/07	540	400	US
CBOT GOLD	05/07	2,714	2,010	US
CBOT OATS	05/07	743	550	US
CBOT SILVER	05/07	4,725	3,500	US
CBOT SOYBEANS	05/07	1,350	1,000	US
CBOT WHEAT	05/07	1,553	1,150	US
CBT BEAN MEAL	05/07	1,080	800	US
CBT BEAN OIL	05/07	608	450	US
CBT DJ REALEST	06/07	1,688	1,350	US
CBT ETHANL FWD	04/07	2,025	1,500	US
CBT ETHANL PRV	04/07	0	0	US
CBT ETHANOL	05/07	4,050	3,000	US
CBT INT RT 30D	04/07	338	250	US
CBT MINI \$5 DJ	06/07	2,813	2,250	US
CBT MINI CORN	05/07	270	200	US
CBT MINI ED	06/07	338	250	US
CBT MINI GOLD	05/07	905	670	US
CBT MINI SILVE	05/07	945	700	US
CBT MINI SYBN	05/07	270	200	US
CBT MINI WHEAT	05/07	311	230	US
CBT T-BONDS	06/07	1,485	1,100	US
CBT TNOTE 10Y	06/07	1,013	750	US
CBT TNOTE 2Y	06/07	675	500	US
CBT TNOTE 5Y	06/07	743	550	US
CBT 10Y SWAP	06/07	1,080	800	US
CBT 30YR SWAP	06/07	1,485	1,100	US
CBT 5YR SWAP	06/07	709	525	US
DOW AVG INDEX	06/07	5,625	4,500	US
S.AM SOYBEANS	05/07	1,215	900	US
Chicago Mercantile Exchange :				
CME CATTLE	04/07	1,013	750	US
CME CSH BUTTER	04/07	608	450	US
CME DRY WHEY	04/07	900	900	US
CME ETHANOL	05/07	6,075	4,500	US
CME FDR CATTLE	04/07	1,620	1,200	US
CME GOLDMAN	04/07	6,000	4,000	US
CME LEAN HOGS	04/07	1,080	800	US
CME PORK BEL	05/07	1,620	1,200	US
CME REV LUMBER	05/07	1,650	1,100	US
CME URIA	05/07	675	500	US
DIAMMONIUM PO4	05/07	540	400	US
UREA AMMONIUM	05/07	608	450	US
Commodity Exchange, INC. :				
CMX ASIAN GOLD	05/07	868	643	US
CMX GOLD	05/07	2,700	2,000	US
CMX HG COPPER	05/07	5,738	4,250	US
CMX LONDN ALUM	04/07	1,890	1,400	US
CMX LONDN COPP	04/07	2,970	2,200	US
CMX LONDN ZINC	04/07	4,050	3,000	US
CMX MINY COPPR	05/07	2,869	2,125	US

CMX MINY GOLD	05/07	1,350	1,000	US
CMX MINY SILVR	05/07	2,363	1,750	US
CMX SILVER	05/07	4,725	3,500	US
NY Coffee, Sugar, & Cocoa :				
CSC COCOA-METR	05/07	1,120	800	US
CSC COFFEE C	05/07	2,380	1,700	US
CSC SUGAR 11	05/07	980	700	US
CSC SUGAR 14	05/07	840	600	US
NBSK PULP	04/07	532	400	US
New York Mercantile Exchange :				
AEP DAYTON OFF	04/07	3,038	2,250	US
DOMINION INDEX	06/07	135	100	US
DOMINION SWING	04/07	2,700	2,000	US
EL PASO SWING	04/07	5,400	4,000	US
HOUSTON INDEX	05/07	338	250	US
HOUSTON SWING	04/07	2,700	2,000	US
ISO NE OFF-PK	04/07	4,860	3,600	US
KERN RVR SWING	04/07	4,050	3,000	US
N. ILL OFF-PK	04/07	3,038	2,250	US
NY HEATING OIL	05/07	5,738	4,250	US
NY LT CRUDE	05/07	4,725	3,500	US
NY NATURAL GAS	05/07	6,750	5,000	US
NY PALLADIUM	06/07	2,025	1,500	US
NY PLATINUM	07/07	3,375	2,500	US
NYISO A OFF-PK	04/07	3,645	2,700	US
NYISO G OFF-PK	04/07	3,645	2,700	US
NYISO J OFF-PK	04/07	6,075	4,500	US
NYM AEP-D DLY	04/07	4,050	3,000	US
NYM AEP-D MTH	04/07	10,935	8,100	US
NYM ALBERBASIS	05/07	1,620	1,200	US
NYM ANR OK	05/07	1,013	750	US
NYM ANRLABASIS	05/07	203	150	US
NYM ARGGAS CRK	04/07	2,700	2,000	US
NYM ASIAN PALL	05/07	325	241	US
NYM ASIAN PLAT	05/07	1,084	803	US
NYM BR-WTI SWP	05/07	338	250	US
NYM BRENT CAL	05/07	4,725	3,500	US
NYM BRENT SWP	05/07	4,725	3,500	US
NYM BRENTDUBAI	04/07	945	700	US
NYM BRENTFLINE	04/07	540	400	US
NYM CAT FLA	12/07	4,725	3,500	US
NYM CAT TX-ME	12/07	4,725	3,500	US
NYM CAT USA	12/07	10,800	8,000	US
NYM CHI INDEX	05/07	169	125	US
NYM CHI SWING	04/07	2,700	2,000	US
NYM CHICABASIS	05/07	810	600	US
NYM CIG SWAP	05/07	2,025	1,500	US
NYM CIN OFFSWP	04/07	3,038	2,250	US
NYM CIN PK SWP	04/07	7,425	5,500	US
NYM CLMBIA GL	05/07	101	75	US
NYM CNTRPNT BS	05/07	675	500	US
NYM COCOA FUT	05/07	1,013	750	US
NYM COFFEE FUT	05/07	2,700	2,000	US
NYM COTTON	05/07	1,350	1,000	US
NYM CSX COAL	10/07	4,050	3,000	US
NYM DATEDBRENT	04/07	5,468	4,050	US
NYM DJ MID CO	04/07	10,935	8,100	US
NYM DJ P VERDE	07/08	6,750	5,000	US
NYM DJ S.PK 15	04/07	10,935	8,100	US
NYM DOMINION	05/07	338	250	US
NYM DUBAICAL	04/07	4,253	3,150	US
NYM EMINI CRUD	05/07	2,363	1,750	US
NYM EMINI GAS	05/07	1,688	1,250	US
NYM ERUGAS OEC	04/07	2,430	1,800	US
NYM EU NAP CRK	04/07	2,430	1,800	US
NYM EUR 1% ROT	04/07	17,010	12,600	US
NYM EURGAS OEF	04/07	5,400	4,000	US
NYM EURGAS OET	04/07	6,750	5,000	US
NYM EURGAS OEY	04/07	8,100	6,000	US
NYM EURGAS OGA	04/07	2,700	2,000	US
NYM EURGAS OJC	04/07	9,450	7,000	US
NYM EURGAS OJR	04/07	9,450	7,000	US
NYM EURO 1% NW	04/07	18,225	13,500	US
NYM EUROGASMED	04/07	25,515	18,900	US
NYM EURONAPTHA	04/07	47,385	35,100	US
NYM EUR3.5 ROT	04/07	21,870	16,200	US
NYM FCOJ FUT	05/07	2,025	1,500	US
NYM FLGAS3 SWP	04/07	0	0	US

NYM FO CAR/BAR	04/07	6,750	5,000	US
NYM G UNJL CRK	04/07	3,038	2,250	US
NYM GAS ARGUS	04/07	40,095	29,700	US
NYM GAS CAL	04/07	0	0	US
NYM GASOIL CAL	04/07	44,550	33,000	US
NYM GASOIL CRK	04/07	5,400	4,000	US
NYM GC LSD SWP	06/07	5,738	4,250	US
NYM GC ULSD SW	04/07	5,738	4,250	US
NYM GCGSVSGCHO	04/07	4,860	3,600	US
NYM GCJTVNYMHO	04/07	2,187	1,620	US
NYM GCN6FUEL3%	04/07	3,645	2,700	US
NYM GCOAST GAS	04/07	5,400	4,000	US
NYM GCOAST HO	04/07	6,075	4,500	US
NYM GCOASTJETF	04/07	4,725	3,500	US
NYM H UNL CRK	03/08	0	0	US
NYM HEAT FIN	05/07	5,738	4,250	US
NYM HEAT MINY	05/07	2,869	2,125	US
NYM HEATNG CK	04/07	4,253	3,150	US
NYM HENRYBAIS2	05/07	68	50	US
NYM HH FIN LD	05/07	6,750	5,000	US
NYM HH INDEX	05/07	338	250	US
NYM HH PENULTM	05/07	1,688	1,250	US
NYM HH SWING	04/07	1,688	1,250	US
NYM HP FIN	05/07	6,750	5,000	US
NYM IPORT 321+	05/07	3,375	2,500	US
NYM ISO NE	04/07	10,125	7,500	US
NYM JETKER SWP	04/07	4,253	3,150	US
NYM JUANBASIS	05/07	810	600	US
NYM LAJTFLVHO	04/07	1,823	1,350	US
NYM MCH OFFSWP	04/07	3,645	2,700	US
NYM MCH PK SWP	04/07	8,775	6,500	US
NYM MICH BASIS	05/07	270	200	US
NYM N NATGAS D	05/07	945	700	US
NYM N NATGAS V	05/07	810	600	US
NYM N.I. MTH	04/07	10,935	8,100	US
NYM NGPL MIDCN	05/07	810	600	US
NYM NGPL TX/OK	05/07	675	500	US
NYM NGPLMID IX	05/07	338	250	US
NYM NGPLMID SS	04/07	2,700	2,000	US
NYM NGPLTXK IX	05/07	338	250	US
NYM NGPLTXK SS	04/07	2,700	2,000	US
NYM NI HUB DLY	04/07	3,375	2,500	US
NYM NO2 UD SP	04/07	1,458	1,080	US
NYM NO2/CRACK	04/07	2,430	1,800	US
NYM NWROKBASIS	05/07	2,025	1,500	US
NYM NYA HB DLY	04/07	4,050	3,000	US
NYM NYGS/RBOB	04/07	945	700	US
NYM NYHBHO CAL	04/07	5,164	3,825	US
NYM NYISO A	04/07	3,645	2,700	US
NYM NYISO G	04/07	3,645	2,700	US
NYM NYISO J	04/07	3,645	2,700	US
NYM NYRESFL1%	04/07	3,341	2,475	US
NYM NYRESFUELC	04/07	3,038	2,250	US
NYM PERMIAN BS	05/07	675	500	US
NYM PGE&E CTGT	05/07	945	700	US
NYM PGE&E MALN	05/07	945	700	US
NYM PJM DAILY	04/07	4,050	3,000	US
NYM PJM MONTH	04/07	12,150	9,000	US
NYM PJM OFF	04/07	6,075	4,500	US
NYM PNHANBASIS	05/07	1,080	800	US
NYM PRB COAL	01/08	405	300	US
NYM RBB CALNDR	04/07	5,468	4,050	US
NYM RBB CRACK	04/07	3,038	2,250	US
NYM RBB H/OIL	04/07	2,430	1,800	US
NYM RBB UPDOWN	04/07	2,187	1,620	US
NYM RBOB FIN	05/07	6,413	4,750	US
NYM RBOB GAS	05/07	6,413	4,750	US
NYM REBCO CRUD	04/07	6,750	5,000	US
NYM SHPCHBASIS	05/07	540	400	US
NYM SIN GO SWP	04/07	5,468	4,050	US
NYM SIN KGO SW	04/07	2,025	1,500	US
NYM SIN NAP SW	04/07	3,038	2,250	US
NYM SING E/WST	04/07	8,100	6,000	US
NYM SING FOIL	04/07	2,430	1,800	US
NYM SING 380FO	04/07	14,580	10,800	US
NYM SINGAPO180	04/07	24,300	18,000	US
NYM SOCIALBASIS	05/07	1,013	750	US
NYM SONAT SWP	05/07	338	250	US

NYM SUGAR 11	05/07	1,013	750	US
NYM SUGAR 14	05/07	675	500	US
NYM SUMAS	05/07	945	700	US
NYM S02EMISS	04/07	6,750	5,000	US
NYM TCO BASIS	05/07	270	200	US
NYM TC2ROTUSAC	04/07	585	450	US
NYM TC5RASYOKO	04/07	2,126	1,575	US
NYM TETCO E LA	05/07	203	150	US
NYM TETCO S TX	05/07	810	600	US
NYM TN ZONE 0	05/07	540	400	US
NYM TN 500 LEG	05/07	203	150	US
NYM TRANSCO Z3	05/07	203	150	US
NYM TRAZ6BASIS	05/07	2,025	1,500	US
NYM TRNC04 SWP	04/07	0	0	US
NYM TRUNKLN LA	05/07	101	75	US
NYM TX EAST M3	05/07	1,080	800	US
NYM TX GAS SL	05/07	405	300	US
NYM ULGAS MINY	05/07	3,206	2,375	US
NYM VENTURA IX	05/07	135	100	US
NYM VENTURA SS	04/07	2,700	2,000	US
NYM WAHA INDEX	05/07	169	125	US
NYM WAHA SWAP	05/07	1,013	750	US
NYM WAHA SWING	04/07	2,700	2,000	US
NYM WTI FIN	05/07	4,725	3,500	US
NYM WTIBRENTCL	05/07	1,350	1,000	US
NYM WTICAL	04/07	4,253	3,150	US
NYM 1.0NWE OIL	12/07	4,050	3,000	US
NYM 3.5NWE OIL	04/07	4,725	3,500	US
PANHANDLE INDX	05/07	338	250	US
PANHANDLE SWNG	04/07	2,700	2,000	US
PG&E CTGTE IDX	05/07	338	250	US
PG&E CTGTE SWG	04/07	4,050	3,000	US
SAN JUAN SWING	04/07	4,050	3,000	US
SING 380FO PHY	05/07	1,890	1,400	US
SO CAL INDEX	05/07	338	250	US
SOCALSWNG	04/07	4,050	3,000	US
TETCO M-3 IDX	05/07	1,013	750	US
TEXAS M3 INDEX	04/07	6,750	5,000	US
TRANSCO Z6 IDX	05/07	338	250	US
TRANSCO Z6 SWG	04/07	12,150	9,000	US
UD GC ULSD HO	04/07	1,350	1,000	US
Kansas City Board Of Trade :				
KC WHEAT	05/07	1,500	1,200	US
New York Cotton Exchange :				
NYC COTTON	05/07	1,260	900	US
NYC EURO/US\$	06/07	3,990	3,000	US
NYC FCOJ DIF	05/07	210	150	US
NYC USD IDX	06/07	1,330	1,000	US
NYCE FCOJ-NFC	05/07	2,128	1,600	US
NYCE FCOJ-A	05/07	2,240	1,600	US
International Monetary Market :				
BRAZ REAL	05/07	3,500	2,500	US
CME NSDQ100ETD	04/07	1,774	1,774	US
CME RUSL2K ETF	04/07	3,224	3,224	US
CME SPDR ETF	04/07	2,883	2,883	US
EMINI S&P 500	06/07	3,500	2,800	US
FROSTMTH AMST	01/08	0	0	EU
IMM AUD/EURO	06/07	3,240	2,400	AD
IMM AUST DLR	06/07	1,148	850	US
IMM B-POUNDS	06/07	1,688	1,250	US
IMM CAD/AUD	06/07	3,375	2,500	CD
IMM CAD/EURO	06/07	3,645	2,700	CD
IMM CANADIAN \$	06/07	1,148	850	US
IMM CAT AMS	04/07	381	282	BP
IMM CAT BCLNA	04/07	386	286	US
IMM CAT BERLN	04/07	389	288	BP
IMM CAT ESSEN	04/07	273	202	US
IMM CAT LDN	04/07	410	304	BP
IMM CAT MADRD	04/07	335	248	US
IMM CAT PARIS	04/07	437	324	BP
IMM CAT ROME	04/07	355	263	US
IMM CAT STKLM	04/07	250	185	BP
IMM CDD BLT	04/07	45	33	US
IMM CDD BOSTN	04/07	15	11	US
IMM CDD DET	04/07	27	20	US
IMM CDD HOU	04/07	189	140	US
IMM CDD KC	04/07	82	61	US
IMM CDD MINN	04/07	35	26	US

IMM CDD SAC	04/07	78	58	US
IMM CDD SLC	04/07	39	29	US
IMM CDDAMSAPR	05/07	0	0	BP
IMM CDDAMSAUG	09/07	0	0	BP
IMM CDDAMSJUL	08/07	0	0	BP
IMM CDDAMSJUN	07/07	0	0	BP
IMM CDDAMSMAY	06/07	793	793	BP
IMM CDDAMSSEP	10/07	0	0	BP
IMM CDDATLAPR	05/07	0	0	US
IMM CDDATLAUG	09/07	0	0	US
IMM CDDATLJUL	08/07	0	0	US
IMM CDDATLJUN	07/07	0	0	US
IMM CDDATLMAY	06/07	1,627	1,627	US
IMM CDDATLSEP	10/07	0	0	US
IMM CDDBALAPR	05/07	0	0	US
IMM CDDBALAUG	09/07	0	0	US
IMM CDDBALJUL	08/07	0	0	US
IMM CDDBALJUN	07/07	0	0	US
IMM CDDBALMAY	06/07	1,131	1,131	US
IMM CDDBALSEP	10/07	0	0	US
IMM CDDBARAPR	05/07	0	0	BP
IMM CDDBARAUG	09/07	0	0	BP
IMM CDDBARJUL	08/07	0	0	BP
IMM CDDBARJUN	07/07	0	0	BP
IMM CDDBARMAY	06/07	814	814	BP
IMM CDDBARSEP	10/07	0	0	BP
IMM CDDBERAPR	05/07	0	0	BP
IMM CDDBERAUG	09/07	0	0	BP
IMM CDDBERJUL	08/07	0	0	BP
IMM CDDBERJUN	07/07	0	0	BP
IMM CDDBERMAY	06/07	859	859	BP
IMM CDDBERSEP	10/07	0	0	BP
IMM CDDBOSAPR	05/07	0	0	US
IMM CDDBOSAUG	09/07	0	0	US
IMM CDDBOSJUL	08/07	0	0	US
IMM CDDBOSJUN	07/07	0	0	US
IMM CDDBOSMAY	06/07	1,026	1,026	US
IMM CDDBOSSEP	10/07	0	0	US
IMM CDDCHIAPR	05/07	0	0	US
IMM CDDCHIAUG	09/07	0	0	US
IMM CDDCHIJUL	08/07	0	0	US
IMM CDDCHIJUN	07/07	0	0	US
IMM CDDCHIMAY	06/07	1,286	1,286	US
IMM CDDCHISEP	10/07	0	0	US
IMM CDDCINAPR	05/07	0	0	US
IMM CDDCINAUG	09/07	0	0	US
IMM CDDCINJUL	08/07	0	0	US
IMM CDDCINJUN	07/07	0	0	US
IMM CDDCINMAY	06/07	1,177	1,177	US
IMM CDDCINSEP	10/07	0	0	US
IMM CDDDALAPR	05/07	0	0	US
IMM CDDDALAUG	09/07	0	0	US
IMM CDDDALJUL	08/07	0	0	US
IMM CDDDALJUN	07/07	0	0	US
IMM CDDDALMAY	06/07	1,580	1,580	US
IMM CDDDALSEP	10/07	0	0	US
IMM CDDDEMAY	05/07	0	0	US
IMM CDDDEMAUG	09/07	0	0	US
IMM CDDDEMAY	08/07	0	0	US
IMM CDDDEMAY	07/07	0	0	US
IMM CDDDEMAY	06/07	1,544	1,544	US
IMM CDDDEMSEP	10/07	0	0	US
IMM CDDDETAPR	05/07	0	0	US
IMM CDDDETAUG	09/07	0	0	US
IMM CDDDETJUL	08/07	0	0	US
IMM CDDDETJUN	07/07	0	0	US
IMM CDDDETMAY	06/07	1,154	1,154	US
IMM CDDDETSEP	10/07	0	0	US
IMM CDESSAPR	05/07	0	0	BP
IMM CDESSAUG	09/07	0	0	BP
IMM CDESSJUL	08/07	0	0	BP
IMM CDESSJUN	07/07	0	0	BP
IMM CDESSMAY	06/07	765	765	BP
IMM CDESSSEP	10/07	0	0	BP
IMM CDDHOUAPR	05/07	0	0	US
IMM CDDHOUAUG	09/07	0	0	US
IMM CDDHOUJUL	08/07	0	0	US
IMM CDDHOUJUN	07/07	0	0	US

IMM CDDHOUMAY	06/07	1,288	1,288	US
IMM CDDHOUSEP	10/07	0	0	US
IMM CDDKANAPR	05/07	0	0	US
IMM CDDKANAUG	09/07	0	0	US
IMM CDDKANJUL	08/07	0	0	US
IMM CDDKANJUN	07/07	0	0	US
IMM CDDKANMAY	06/07	1,569	1,569	US
IMM CDDKANSEP	10/07	0	0	US
IMM CDDLONAPR	05/07	0	0	BP
IMM CDDLONAUG	10/07	0	0	BP
IMM CDDLONJUL	08/07	0	0	BP
IMM CDDLONJUN	07/07	0	0	BP
IMM CDDLONSEP	10/07	0	0	BP
IMM CDDLVGAPR	05/07	0	0	US
IMM CDDLVGGAUG	09/07	0	0	US
IMM CDDLVGJUL	08/07	0	0	US
IMM CDDLVGJUN	07/07	0	0	US
IMM CDDLVMAY	06/07	1,531	1,531	US
IMM CDDLVGSEP	10/07	0	0	US
IMM CDDMADAPR	05/07	0	0	BP
IMM CDDMADAUG	09/07	0	0	BP
IMM CDDMADJUL	08/07	0	0	BP
IMM CDDMADJUN	07/07	0	0	BP
IMM CDDMADMAY	06/07	671	671	BP
IMM CDDMADSEP	10/07	0	0	BP
IMM CDDMINAPR	05/07	0	0	US
IMM CDDMINAUG	09/07	0	0	US
IMM CDDMINJUL	08/07	0	0	US
IMM CDDMINJUN	07/07	0	0	US
IMM CDDMINMAY	06/07	1,448	1,448	US
IMM CDDMINSEP	10/07	0	0	US
IMM CDDNEWAPR	05/07	0	0	US
IMM CDDNEWAUG	09/07	0	0	US
IMM CDDNEWJUL	08/07	0	0	US
IMM CDDNEWJUN	07/07	0	0	US
IMM CDDNEWMAY	06/07	1,310	1,310	US
IMM CDDNEWSEP	10/07	0	0	US
IMM CDDPARAPR	05/07	0	0	BP
IMM CDDPARAUG	09/07	0	0	BP
IMM CDDPARJUL	08/07	0	0	BP
IMM CDDPARJUN	07/07	0	0	BP
IMM CDDPARMAY	06/07	843	843	BP
IMM CDDPARSEP	10/07	0	0	BP
IMM CDDPHIAPR	05/07	0	0	US
IMM CDDPHIAUG	09/07	0	0	US
IMM CDDPHIJUN	07/07	0	0	US
IMM CDDPHIMAY	06/07	1,479	1,479	US
IMM CDDPHISEP	10/07	0	0	US
IMM CDDPORAPR	05/07	0	0	US
IMM CDDPORAUG	09/07	0	0	US
IMM CDDPORJUL	08/07	0	0	US
IMM CDDPORJUN	07/07	0	0	US
IMM CDDPORMAY	06/07	970	970	US
IMM CDDPORSEP	10/07	0	0	US
IMM CDDROMAPR	05/07	0	0	BP
IMM CDDROMAUG	09/07	0	0	BP
IMM CDDROMJUL	08/07	0	0	BP
IMM CDDROMJUN	07/07	0	0	BP
IMM CDDROMMAY	06/07	895	895	BP
IMM CDDROMSEP	10/07	0	0	BP
IMM CDDSACAPR	05/07	0	0	US
IMM CDDSACAUG	09/07	0	0	US
IMM CDDSACJUL	08/07	0	0	US
IMM CDDSACJUN	07/07	0	0	US
IMM CDDSACMAY	06/07	1,268	1,268	US
IMM CDDSACSEP	10/07	0	0	US
IMM CDDSLCAPR	05/07	0	0	US
IMM CDDSLCAUG	09/07	0	0	US
IMM CDDSLCJUL	08/07	0	0	US
IMM CDDSLCJUN	07/07	0	0	US
IMM CDDSLCMAY	06/07	1,125	1,125	US
IMM CDDSLCSEP	10/07	0	0	US
IMM CDDSTKAPR	05/07	0	0	BP
IMM CDDSTKAUG	09/07	0	0	BP
IMM CDDSTKJUL	08/07	0	0	BP
IMM CDDSTKJUN	07/07	0	0	BP
IMM CDDSTKMAY	06/07	1,221	1,221	BP
IMM CDDSTKSEP	10/07	0	0	BP

IMM CDDTUCAPR	05/07	0	0	US
IMM CDDTUCAUG	09/07	0	0	US
IMM CDDTUCJUL	08/07	0	0	US
IMM CDDTUCJUN	07/07	0	0	US
IMM CDDTUCMAY	06/07	1,450	1,450	US
IMM CDDTUCSEP	10/07	0	0	US
IMM CHF/GBP	06/07	4,320	3,200	SF
IMM CME \$INDEX	06/07	1,958	1,450	US
IMM CSI BOSTN	05/07	1,688	1,250	US
IMM CSI CHCGO	05/07	1,013	750	US
IMM CSI COMP	05/07	1,350	1,000	US
IMM CSI DENVR	05/07	1,013	750	US
IMM CSI L.A.	05/07	2,025	1,500	US
IMM CSI MIAMI	05/07	2,025	1,500	US
IMM CSI NYCOM	05/07	1,688	1,250	US
IMM CSI SFNCO	05/07	2,025	1,500	US
IMM CSI SNDGO	05/07	2,025	1,500	US
IMM CSI VEGAS	05/07	2,025	1,500	US
IMM CSI WSHDC	05/07	2,025	1,500	US
IMM CZK	06/07	3,780	2,800	US
IMM ED MINSBUN	06/07	1,485	1,100	US
IMM EMINI EUR	06/07	1,148	850	US
IMM EMINI MDCP	06/07	3,750	3,000	US
IMM EMINI NSDQ	06/07	3,250	2,600	US
IMM EMINI YEN	06/07	1,350	1,000	US
IMM EURO DLR	04/07	743	550	US
IMM EURO FX	06/07	2,295	1,700	US
IMM EURO FX/BP	06/07	945	700	BP
IMM EURO FX/JY	06/07	270,000	200,000	JY
IMM EURO FX/SF	06/07	1,485	1,100	SF
IMM EURO/CZK	06/07	2,025	1,500	EU
IMM EURO/HUF	06/07	3,375	2,500	EU
IMM EURO/PLN	06/07	2,025	1,500	EU
IMM EUROYEN	06/07	13,500	10,000	JY
IMM FIN SPCTR	06/07	2,375	1,900	US
IMM HDD AMS	04/07	390	289	BP
IMM HDD BCLNA	04/07	143	106	US
IMM HDD BERLN	04/07	343	254	BP
IMM HDD BLT	04/07	460	341	US
IMM HDD BOSTN	04/07	474	351	US
IMM HDD DET	04/07	730	541	US
IMM HDD ESSEN	04/07	340	252	US
IMM HDD HOU	04/07	119	88	US
IMM HDD KC	04/07	385	285	US
IMM HDD LON	04/07	294	218	BP
IMM HDD MADRD	04/07	220	163	US
IMM HDD MINN	04/07	587	435	US
IMM HDD PRS	04/07	277	205	BP
IMM HDD ROME	04/07	189	140	US
IMM HDD SAC	04/07	194	144	US
IMM HDD STKLM	04/07	432	320	BP
IMM HDDAMSDEC	04/07	919	919	BP
IMM HDDAMSFEB	04/07	446	446	BP
IMM HDDAMSJAN	04/07	680	680	BP
IMM HDDAMSMAR	04/07	0	0	BP
IMM HDDAMSNOV	04/07	1,100	1,100	BP
IMM HDDAMSOCT	04/07	1,198	1,198	BP
IMM HDDATLDEC	04/07	1,758	1,758	US
IMM HDDATLFEB	04/07	733	733	US
IMM HDDATLJAN	04/07	1,306	1,306	US
IMM HDDATLMAR	04/07	0	0	US
IMM HDDATLNOV	04/07	2,093	2,093	US
IMM HDDATLOCT	04/07	2,262	2,262	US
IMM HDDBALDEC	04/07	1,570	1,570	US
IMM HDDBALFEB	04/07	812	812	US
IMM HDDBALJAN	04/07	1,219	1,219	US
IMM HDDBALMAR	04/07	0	0	US
IMM HDDBALNOV	04/07	1,801	1,801	US
IMM HDDBALOCT	04/07	1,961	1,961	US
IMM HDDBARDEC	04/07	517	517	BP
IMM HDDBARFEB	04/07	210	210	BP
IMM HDDBARJAN	04/07	364	364	BP
IMM HDDBARMAR	04/07	0	0	BP
IMM HDDBARNOV	04/07	559	559	BP
IMM HDDBAROCT	04/07	560	560	BP
IMM HDDBERDEC	04/07	1,013	1,013	BP
IMM HDDBERFEB	04/07	486	486	BP
IMM HDDBERJAN	04/07	753	753	BP

IMM HDBBERMAR	04/07	0	0	BP
IMM HDBBERNOV	04/07	1,218	1,218	BP
IMM HDBBEROCT	04/07	1,322	1,322	BP
IMM HDBBOSDEC	04/07	1,327	1,327	US
IMM HDBBOSFEB	04/07	699	699	US
IMM HDBBOSJAN	04/07	1,059	1,059	US
IMM HDBBOSMAR	04/07	0	0	US
IMM HDBBOSNOV	04/07	1,499	1,499	US
IMM HDBBOSOCT	04/07	1,620	1,620	US
IMM HDDCHIDEC	04/07	2,319	2,319	US
IMM HDDCHIFEB	04/07	1,133	1,133	US
IMM HDDCHIJAN	04/07	1,777	1,777	US
IMM HDDCHIMAR	04/07	0	0	US
IMM HDDCHINOV	04/07	2,691	2,691	US
IMM HDDCHIOCT	04/07	2,974	2,974	US
IMM HDDCINDEC	04/07	2,274	2,274	US
IMM HDDCINFEB	04/07	1,123	1,123	US
IMM HDDCINJAN	04/07	1,755	1,755	US
IMM HDDCINMAR	04/07	0	0	US
IMM HDDCINNOV	04/07	2,658	2,658	US
IMM HDDCINOCT	04/07	2,924	2,924	US
IMM HDDDALDEC	04/07	1,732	1,732	US
IMM HDDDALFEB	04/07	554	554	US
IMM HDDDALJAN	04/07	1,259	1,259	US
IMM HDDDALMAR	04/07	0	0	US
IMM HDDDALNOV	04/07	1,981	1,981	US
IMM HDDDALOCT	04/07	2,046	2,046	US
IMM HDDDEMDEC	04/07	2,903	2,903	US
IMM HDDDEMFEFEB	04/07	1,347	1,347	US
IMM HDDDEMJAN	04/07	2,245	2,245	US
IMM HDDDEMMAR	04/07	0	0	US
IMM HDDDEMNOV	04/07	3,386	3,386	US
IMM HDDDEMOCT	04/07	3,729	3,729	US
IMM HDDDETDEC	04/07	2,725	2,725	US
IMM HDDDETFEFEB	04/07	1,395	1,395	US
IMM HDDDETJAN	04/07	2,142	2,142	US
IMM HDDDETMAR	04/07	0	0	US
IMM HDDDETNOV	04/07	3,182	3,182	US
IMM HDDDETOCT	04/07	3,507	3,507	US
IMM HDESSDEC	04/07	966	966	BP
IMM HDESSFEB	04/07	447	447	BP
IMM HDESSJAN	04/07	705	705	BP
IMM HDESSMAR	04/07	0	0	BP
IMM HDESSNOV	04/07	1,161	1,161	BP
IMM HDESSOCT	04/07	1,251	1,251	BP
IMM HDDHOUDEC	04/07	1,147	1,147	US
IMM HDDHOUFEB	04/07	370	370	US
IMM HDDHOUJAN	04/07	827	827	US
IMM HDDHOUMAR	04/07	0	0	US
IMM HDDHOUNOV	04/07	1,285	1,285	US
IMM HDDHOUOCT	04/07	1,301	1,301	US
IMM HDDKANDEC	04/07	2,167	2,167	US
IMM HDDKANFEB	04/07	918	918	US
IMM HDDKANJAN	04/07	1,637	1,637	US
IMM HDDKANMAR	04/07	0	0	US
IMM HDDKANNOV	04/07	2,523	2,523	US
IMM HDDKANOCT	04/07	2,735	2,735	US
IMM HDDLONDEC	04/07	782	782	BP
IMM HDDLONFEB	04/07	376	376	BP
IMM HDDLONJAN	04/07	573	573	BP
IMM HDDLONMAR	04/07	0	0	BP
IMM HDDLONNOV	04/07	948	948	BP
IMM HDDLONOCT	04/07	1,016	1,016	BP
IMM HDDLVGDEC	04/07	1,378	1,378	US
IMM HDDLVGFEB	04/07	357	357	US
IMM HDDLVGJAN	04/07	888	888	US
IMM HDDLVGMAR	04/07	0	0	US
IMM HDDLVGNOV	04/07	1,567	1,567	US
IMM HDDLVGOCT	04/07	1,594	1,594	US
IMM HDDMADDEC	04/07	797	797	BP
IMM HDDMADFEB	04/07	328	328	BP
IMM HDDMADJAN	04/07	564	564	BP
IMM HDDMADMAR	04/07	0	0	BP
IMM HDDMADNOV	04/07	907	907	BP
IMM HDDMADOCT	04/07	933	933	BP
IMM HDDMINDEC	04/07	2,777	2,777	US
IMM HDDMINFEB	04/07	1,316	1,316	US
IMM HDDMINJAN	04/07	2,131	2,131	US

IMM HDDMINMAR	04/07	0	0	US
IMM HDDMINNOV	04/07	3,268	3,268	US
IMM HDDMINOCT	04/07	3,617	3,617	US
IMM HDDNEWDEC	04/07	1,363	1,363	US
IMM HDDNEWFEB	04/07	740	740	US
IMM HDDNEWJAN	04/07	1,095	1,095	US
IMM HDDNEWMAR	04/07	0	0	US
IMM HDDNEWNOV	04/07	1,515	1,515	US
IMM HDDNEWOCT	04/07	1,611	1,611	US
IMM HDDPARDEC	04/07	859	859	BP
IMM HDDPARFEB	04/07	387	387	BP
IMM HDDPARJAN	04/07	602	602	BP
IMM HDDPARMAR	04/07	0	0	BP
IMM HDDPARNOV	04/07	1,034	1,034	BP
IMM HDDPAROCT	04/07	1,095	1,095	BP
IMM HDDPHIDEC	04/07	1,611	1,611	US
IMM HDDPHIFEB	04/07	850	850	US
IMM HDDPHIJAN	04/07	1,265	1,265	US
IMM HDDPHIMAR	04/07	0	0	US
IMM HDDPHINOV	04/07	1,817	1,817	US
IMM HDDPHIOCT	04/07	1,962	1,962	US
IMM HDDPORDEC	04/07	1,433	1,433	US
IMM HDDPORFEB	04/07	564	564	US
IMM HDDPORJAN	04/07	1,014	1,014	US
IMM HDDPORMAR	04/07	0	0	US
IMM HDDPORNNOV	04/07	1,719	1,719	US
IMM HDDPOROCT	04/07	1,902	1,902	US
IMM HDDROMDEC	04/07	576	576	BP
IMM HDDROMFEB	04/07	269	269	BP
IMM HDDROMJAN	04/07	427	427	BP
IMM HDDROMMAR	04/07	0	0	BP
IMM HDDROMNOV	04/07	683	683	BP
IMM HDDROMOCT	04/07	696	696	BP
IMM HDDSACDEC	04/07	1,194	1,194	US
IMM HDDSACFEB	04/07	401	401	US
IMM HDDSACJAN	04/07	822	822	US
IMM HDDSACMAR	04/07	0	0	US
IMM HDDSACNOV	04/07	1,416	1,416	US
IMM HDDSACOCT	04/07	1,503	1,503	US
IMM HDDSTKDEC	04/07	1,210	1,210	BP
IMM HDDSTKFEB	04/07	612	612	BP
IMM HDDSTKJAN	04/07	955	955	BP
IMM HDDSTKMAR	04/07	0	0	BP
IMM HDDSTKNOV	04/07	1,457	1,457	BP
IMM HDDSTKOCT	04/07	1,619	1,619	BP
IMM HDTUCDEC	04/07	1,345	1,345	US
IMM HDTUCFEB	04/07	405	405	US
IMM HDTUCJAN	04/07	914	914	US
IMM HDTUCMAR	04/07	0	0	US
IMM HDTUCNOV	04/07	1,445	1,445	US
IMM HDTUCOCT	04/07	1,466	1,466	US
IMM HUF	06/07	4,725	3,500	US
IMM JPY/AUD	06/07	540,000	400,000	JY
IMM JPY/CAD	06/07	540,000	400,000	JY
IMM JPY/CHF	06/07	405,000	300,000	JY
IMM JPY/GBP	06/07	607,500	450,000	JY
IMM JYEN	06/07	2,700	2,000	US
IMM LMCII TRKR	01/11	3	3	US
IMM MAT OSAKA	04/07	102,668	76,050	JY
IMM MAT TOKYO	04/07	109,654	81,225	JY
IMM MEX PESO	04/07	1,875	1,500	US
IMM MIN EURDLR	04/07	74	55	US
IMM MIN NDQBIO	06/07	3,750	3,000	US
IMM MIN S&P AS	06/07	2,500	2,000	US
IMM MINI MSCI	06/07	4,000	4,000	US
IMM MINI RUSL	06/07	4,000	3,200	US
IMM NASDAQ CMP	06/07	4,500	3,600	US
IMM NASDAQ 100	06/07	16,250	13,000	US
IMM NIKKEI	06/07	5,000	4,000	US
IMM NOK/EURO	06/07	12,150	9,000	NK
IMM NZD/AUD	06/07	3,645	2,700	NZ
IMM PLN	06/07	4,050	3,000	US
IMM RGRS TRKRS	10/10	4	4	US
IMM RNMBI/JPY	04/07	310,500	230,000	JY
IMM RNMBI/USD	04/07	540	400	US
IMM RUSELL 2M	06/07	20,000	16,000	US
IMM RUSSELL 1K	06/07	2,900	2,900	US
IMM S&P 400	06/07	18,750	15,000	US

IMM S&P 500	06/07	17,500	14,000	US
IMM S&P 600	06/07	3,500	2,800	US
IMM SAT OSAKA	09/07	270	200	JY
IMM SAT TOKYO	09/07	270	200	JY
IMM SEK/EURO	06/07	12,015	8,900	SK
IMM SNOW BSTN	04/07	510	510	US
IMM SNOW NY	04/07	300	300	US
IMM SWISS FRC	06/07	1,485	1,100	US
IMM T-BILL 90D	04/07	405	300	US
IMM TECH SPCTR	06/07	1,750	1,400	US
IMM USD/NOK	06/07	6,750	5,000	US
IMM USD/SKR	06/07	6,075	4,500	US
IMM WON/USD	04/07	2,295	1,700	US
IMM 1M LIBOR	04/07	473	350	US
IMM 10-YR JGB	06/07	8,500	8,500	JY
IMM 10YR SWAP	06/07	1,350	1,000	US
IMM 2YR SWAP	06/07	1,620	1,200	US
IMM 5M CDD HS	06/07	563	563	US
IMM 5M HDD AM	04/07	9	7	BP
IMM 5M HDD BC	04/07	18	13	US
IMM 5M HDD DT	04/07	332	246	US
IMM 5M HDD ES	04/07	19	14	US
IMM 5M HDD HS	04/07	760	563	US
IMM 5M HDD KC	04/07	724	536	US
IMM 5M HDD MN	04/07	332	246	US
IMM 5M HDD RM	04/07	15	11	US
IMM 5M HDD SC	04/07	586	434	US
IMM 5M HDD SL	04/07	509	377	US
IMM 5M HDD ST	04/07	11	8	BP
IMM 5YR SWAP	06/07	1,485	1,100	US
MM EUZNE HICP	04/07	1,350	1,000	EU
NEW ZEALAND \$	06/07	1,350	1,000	US
NIKKEI 225-YEN	04/07	587,500	470,000	JY
ONCE BRUNSWICK	04/07	648	648	US
ONCE MASCO	04/07	542	542	US
ONE NICOR	04/07	1,002	1,002	US
ONE REGIONS	04/07	708	708	US
ONEC A BUSCH	04/07	1,026	1,026	US
ONEC ABBOTT	04/07	1,122	1,122	US
ONEC ADM	04/07	738	738	US
ONEC ADOBE	04/07	856	856	US
ONEC AEOS ADJ	06/07	914	914	US
ONEC AES CORP	04/07	537	537	US
ONEC AFF COMP	04/07	1,178	1,178	US
ONEC AIG SSF	04/07	1,350	1,350	US
ONEC AIR CHEM	04/07	1,479	1,479	US
ONEC ALCOA SSF	04/07	692	692	US
ONEC ALLEGHENY	04/07	2,221	2,221	US
ONEC ALLSTATE	04/07	1,203	1,203	US
ONEC ALTERASSF	04/07	404	404	US
ONEC ALTRIA	04/07	1,836	1,836	US
ONEC ALTRIA	04/07	1,412	1,412	US
ONEC AM ELEC	04/07	978	978	US
ONEC AM MOVIL	04/07	1,003	1,003	US
ONEC AMAT SSF	04/07	375	375	US
ONEC AMAZON	04/07	833	833	US
ONEC AMD SSF	04/07	255	255	US
ONEC AMEREN	04/07	1,013	1,013	US
ONEC AMGEN SSF	04/07	1,137	1,137	US
ONEC AMR CORP	04/07	798	798	US
ONEC ANADARKO	04/07	878	878	US
ONEC ANALOG DV	04/07	709	709	US
ONEC ANNTAYLR	04/07	778	778	US
ONEC AON	04/07	778	778	US
ONEC APACHE	04/07	1,436	1,436	US
ONEC APPLE	04/07	1,890	1,890	US
ONEC APT INV	04/07	1,178	1,178	US
ONEC ARCHSTNE	04/07	1,093	1,093	US
ONEC AT&T INC	04/07	779	779	US
ONEC AT&T SSF	04/07	1,247	1,247	US
ONEC AVALON	04/07	2,618	2,618	US
ONEC AVON	04/07	773	773	US
ONEC AXP SSF	04/07	1,129	1,129	US
ONEC B B BYND	04/07	819	819	US
ONEC BAC SSF	04/07	1,020	1,020	US
ONEC BCOM SSF	04/07	659	659	US
ONEC BELLSTH A	06/07	1,042	1,042	US
ONEC BIO IDEC	04/07	900	900	US

ONEC BKR HUGHS	04/07	1,338	1,338	US
ONEC BMYRS SSF	04/07	557	557	US
ONEC BNK OF NY	04/07	817	817	US
ONEC BOENG SSF	04/07	1,810	1,810	US
ONEC BOSTON SC	04/07	298	298	US
ONEC BRCD SSF	04/07	194	194	US
ONEC BSTBY SSF	04/07	958	958	US
ONEC BSTN PROP	04/07	2,377	2,377	US
ONEC C CSK150	04/07	776	776	US
ONEC CAMPBELL	04/07	771	771	US
ONEC CARNIVAL	04/07	942	942	US
ONEC CBT HLDG	04/07	5,259	5,259	US
ONEC CELGENE	04/07	1,113	1,113	US
ONEC CEPH SSF	04/07	1,523	1,523	US
ONEC CHKP SSF	04/07	470	470	US
ONEC CHUBB	04/07	1,045	1,045	US
ONEC CICINATTI	04/07	858	858	US
ONEC CISCO SSF	04/07	523	523	US
ONEC CIT GROUP	04/07	1,084	1,084	US
ONEC CLEAR CHN	04/07	713	713	US
ONEC CLOROX	04/07	1,278	1,278	US
ONEC CMCSA150	04/07	793	793	US
ONEC CME HLDG	04/07	11,166	11,166	US
ONEC COACH	04/07	1,035	1,035	US
ONEC COKE SSF	04/07	992	992	US
ONEC COM BNCRP	04/07	664	664	US
ONEC COMCAST	04/07	517	517	US
ONEC COMERICA	04/07	1,188	1,188	US
ONEC COMP HLDG	04/07	522	522	US
ONEC COMPASS B	04/07	1,389	1,389	US
ONEC COMVERSE	04/07	431	431	US
ONEC CON EDISN	04/07	1,039	1,039	US
ONEC CONAGRA	04/07	499	499	US
ONEC CONOCO	04/07	1,358	1,358	US
ONEC CORNING	04/07	464	464	US
ONEC COUNTRYWD	04/07	669	669	US
ONEC CTGRP SSF	04/07	1,030	1,030	US
ONEC CTRPLR	04/07	1,347	1,347	US
ONEC CVX SSF	04/07	1,514	1,514	US
ONEC DARDEN	04/07	835	835	US
ONEC DEERE & CO	04/07	2,145	2,145	US
ONEC DELL SSF	04/07	468	468	US
ONEC DIAMOND	04/07	2,508	2,508	US
ONEC DISNY SSF	04/07	695	695	US
ONEC DOMINION	04/07	1,795	1,795	US
ONEC DOW CHEM	04/07	899	899	US
ONEC DR HORTON	04/07	434	434	US
ONEC DTE ENRGY	04/07	969	969	US
ONEC DUKE	04/07	412	412	US
ONEC DUPNT SSF	04/07	994	994	US
ONEC EASTMAN	04/07	1,301	1,301	US
ONEC EBAY SSF	04/07	676	676	US
ONEC ECHOSTAR	04/07	898	898	US
ONEC EDISON	04/07	1,025	1,025	US
ONEC ELAN CORP	04/07	515	515	US
ONEC ELC DATA	04/07	556	556	US
ONEC ELI LILLY	04/07	1,106	1,106	US
ONEC EMBARQ	04/07	1,133	1,133	US
ONEC EMC SSF	04/07	288	288	US
ONEC EMDEON	04/07	306	306	US
ONEC EMERSON	04/07	856	856	US
ONEC EMLX SSF	04/07	368	368	US
ONEC ENRG SPDR	04/07	12,310	12,310	US
ONEC ENTERGY	04/07	2,174	2,174	US
ONEC EQTY OFC	05/07	400	400	US
ONEC EQTY RSDL	04/07	988	988	US
ONEC EXELON	04/07	1,424	1,424	US
ONEC FANNIE MA	04/07	1,089	1,089	US
ONEC FED DEPT	04/07	912	912	US
ONEC FIRST HZN	04/07	800	800	US
ONEC FNCL SPDR	04/07	7,162	7,162	US
ONEC FORD SSF	04/07	162	162	US
ONEC FORTUNE B	04/07	1,574	1,574	US
ONEC FPL GROUP	04/07	335	335	US
ONEC GANNETT	04/07	1,127	1,127	US
ONEC GE SSF	04/07	704	704	US
ONEC GEN MILLS	04/07	1,175	1,175	US
ONEC GEN PARTS	04/07	996	996	US

ONEC GENZ SSF	04/07	1,211	1,211	US
ONEC GILEAD SC	04/07	1,563	1,563	US
ONEC GLDMN SSF	04/07	4,178	4,178	US
ONEC GM SSF	04/07	622	622	US
ONEC GOODYEAR	04/07	655	655	US
ONEC GOOGLE	04/07	9,441	9,441	US
ONEC H&R BLOCK	04/07	427	427	US
ONEC HAL SSF	04/07	658	658	US
ONEC HARLEY	04/07	1,215	1,215	US
ONEC HARRAHS	04/07	1,693	1,693	US
ONEC HASBRO	04/07	581	581	US
ONEC HD SSF	04/07	764	764	US
ONEC HJ HEINZ	04/07	959	959	US
ONEC HLTH SPDR	04/07	6,880	6,880	US
ONEC HONEY SSF	04/07	947	947	US
ONEC HP SSF	04/07	824	824	US
ONEC IBM SSF	04/07	1,929	1,929	US
ONEC ICE	04/07	2,523	2,523	US
ONEC INGERSOLL	04/07	879	879	US
ONEC INTEL SSF	04/07	389	389	US
ONEC INTL GAME	04/07	798	798	US
ONEC JC PENNEY	04/07	1,670	1,670	US
ONEC JETBLUE	04/07	235	235	US
ONEC JNJ SSF	04/07	1,229	1,229	US
ONEC JPM SSF	04/07	974	974	US
ONEC JUNIPER	04/07	414	414	US
ONEC K-CLARK	04/07	1,387	1,387	US
ONEC KELLOGG	04/07	1,042	1,042	US
ONEC KEYCORP	04/07	753	753	US
ONEC KEYSpan	04/07	820	820	US
ONEC KIMCO	04/07	979	979	US
ONEC KLA SSF	04/07	1,108	1,108	US
ONEC KODAK SSF	04/07	470	470	US
ONEC KOHLS	04/07	1,563	1,563	US
ONEC KRAFT	04/07	616	616	US
ONEC LENNAR	04/07	840	840	US
ONEC LINAR SSF	04/07	640	640	US
ONEC LINCOLN	04/07	1,354	1,354	US
ONEC LOCKHEED	04/07	331	331	US
ONEC LOWES	04/07	628	628	US
ONEC MARATHON	04/07	2,045	2,045	US
ONEC MARRIOTT	04/07	1,010	1,010	US
ONEC MATTEL	04/07	583	583	US
ONEC MAXIM SSF	04/07	592	592	US
ONEC MBIA	04/07	1,314	1,314	US
ONEC MCCORMICK	04/07	765	765	US
ONEC MCD SSF	04/07	907	907	US
ONEC MCRN SSF	04/07	242	242	US
ONEC MEADWSTVC	04/07	646	646	US
ONEC MEDTRONIC	04/07	988	988	US
ONEC MELLON	04/07	868	868	US
ONEC MER SSF	04/07	1,711	1,711	US
ONEC MERCK SSF	04/07	910	910	US
ONEC METLIFE	04/07	1,272	1,272	US
ONEC MGIC INV	04/07	1,154	1,154	US
ONEC MGM	04/07	1,464	1,464	US
ONEC MISOURCE	04/07	497	497	US
ONEC MN MM SSF	04/07	1,547	1,547	US
ONEC MONSANTO	04/07	1,159	1,159	US
ONEC MRSHL ISL	04/07	965	965	US
ONEC MSDW SSF	04/07	1,594	1,594	US
ONEC MSFT SSF	04/07	572	572	US
ONEC MTRLA SSF	04/07	356	356	US
ONEC NASDAQ	04/07	593	593	US
ONEC NEM SSF	04/07	871	871	US
ONEC NEWELL	04/07	622	622	US
ONEC NOC SSF	04/07	1,513	1,513	US
ONEC NOKIA SSF	04/07	468	468	US
ONEC NTNL CITY	04/07	730	730	US
ONEC NTRK APP	04/07	727	727	US
ONEC NUCOR	04/07	1,317	1,317	US
ONEC NUTRISYST	04/07	1,490	1,490	US
ONEC NVDA SSF	04/07	573	573	US
ONEC NVLS SSF	04/07	657	657	US
ONEC NY TIMES	04/07	472	472	US
ONEC NYMX HLD	04/07	3,663	3,663	US
ONEC NYSE GRP	04/07	2,093	2,093	US
ONEC OFF DEPOT	04/07	702	702	US

ONEC OFFICEMAX	04/07	1,061	1,061	US
ONEC OILVARCO	04/07	1,591	1,591	US
ONEC ORCLE SSF	04/07	372	372	US
ONEC OSI PHARM	04/07	684	684	US
ONEC P&G SSF	04/07	1,264	1,264	US
ONEC PAPER SSF	04/07	733	733	US
ONEC PEPSI SSF	04/07	1,278	1,278	US
ONEC PFIZR SSF	04/07	518	518	US
ONEC PG&E CORP	04/07	989	989	US
ONEC PHLPS D A	04/07	2,671	2,671	US
ONEC PINNACLE	04/07	990	990	US
ONEC PLUM CRK	04/07	800	800	US
ONEC PMC-SIERR	04/07	141	141	US
ONEC PPL CORP	04/07	856	856	US
ONEC PROGRESS	04/07	1,016	1,016	US
ONEC PRUDENTL	04/07	1,837	1,837	US
ONEC PUB SERV	04/07	1,708	1,708	US
ONEC QCOMM SSF	04/07	875	875	US
ONEC QLGC SSF	04/07	379	379	US
ONEC QWEST	04/07	180	180	US
ONEC RADIOSHCK	04/07	540	540	US
ONEC RAYTHEON	04/07	1,078	1,078	US
ONEC RCKWLL CO	04/07	1,351	1,351	US
ONEC REYNOLDS	04/07	1,281	1,281	US
ONEC RIMM LTD	04/07	2,857	2,857	US
ONEC ROHM/HAAS	04/07	1,051	1,051	US
ONEC RRDONELLY	04/07	742	742	US
ONEC SARA LEE	04/07	340	340	US
ONEC SBUX SSF	04/07	629	629	US
ONEC SCHRNG PL	04/07	513	513	US
ONEC SEMPRA	04/07	1,235	1,235	US
ONEC SIMON PRP	04/07	2,268	2,268	US
ONEC SIRIUS	04/07	86	86	US
ONEC SLB SSF	04/07	1,431	1,431	US
ONEC SLT IDX A	06/07	39,578	39,578	US
ONEC SLT IDX B	06/07	37,688	37,688	US
ONEC SLT IDX C	06/07	29,600	29,600	US
ONEC SLT IDX D	06/07	32,644	32,644	US
ONEC SLT IDX F	06/07	28,222	28,222	US
ONEC SNDSK SSF	04/07	896	896	US
ONEC SOUTHERN	04/07	744	744	US
ONEC SPECTRA	04/07	520	520	US
ONEC SPRNTNEXT	04/07	394	394	US
ONEC ST PAUL	04/07	1,056	1,056	US
ONEC STARWOOD	04/07	1,421	1,421	US
ONEC SUN SSF	04/07	118	118	US
ONEC SUNCOR	04/07	1,558	1,558	US
ONEC SUNTRUST	04/07	1,636	1,636	US
ONEC SUPERVALU	04/07	780	780	US
ONEC SVRGN BNK	04/07	502	502	US
ONEC SYMC SSF	04/07	338	338	US
ONEC SYNOVUS	04/07	657	657	US
ONEC SYSCO	04/07	670	670	US
ONEC T.I. SSF	04/07	614	614	US
ONEC TARGET	04/07	1,215	1,215	US
ONEC TECO NRG	04/07	358	358	US
ONEC TEL MEX	04/07	713	713	US
ONEC TENET HC	04/07	133	133	US
ONEC THE GAP	04/07	356	356	US
ONEC TIBCO SSF	04/07	175	175	US
ONEC TJX INC	04/07	555	555	US
ONEC TRIBUNE	04/07	657	657	US
ONEC TWX SSF	04/07	413	413	US
ONEC TXU CORP	04/07	1,278	1,278	US
ONEC TYCO SSF	04/07	642	642	US
ONEC UNPACIFIC	04/07	2,065	2,065	US
ONEC UPS	04/07	1,401	1,401	US
ONEC US BANCRP	04/07	696	696	US
ONEC US STEEL	04/07	2,044	2,044	US
ONEC UST INC	04/07	1,201	1,201	US
ONEC UT SSF	04/07	1,302	1,302	US
ONEC UTIL SPDR	04/07	8,120	8,120	US
ONEC VALERO	04/07	1,322	1,322	US
ONEC VIACOM	04/07	825	825	US
ONEC VMED INC	04/07	505	505	US
ONEC VORNADO	04/07	2,408	2,408	US
ONEC VRZN SSF	04/07	754	754	US
ONEC W FARGO	04/07	689	689	US

ONEC WACHOVIA	04/07	1,090	1,090	US
ONEC WASH MU	04/07	797	797	US
ONEC WASTE MGT	04/07	697	697	US
ONEC WEYERHAEU	04/07	1,538	1,538	US
ONEC WILLIAMS	04/07	754	754	US
ONEC WINDSTRM	04/07	299	299	US
ONEC WLMRT SSF	04/07	963	963	US
ONEC WLT SPNF	06/07	996	996	US
ONEC WRIGLEY	04/07	1,016	1,016	US
ONEC WW GRNGER	04/07	1,544	1,544	US
ONEC WYNN	04/07	1,968	1,968	US
ONEC XCEL NRG	04/07	621	621	US
ONEC XLNX SSF	04/07	522	522	US
ONEC XOM SSF	04/07	1,546	1,546	US
ONEC YAHOO SSF	04/07	634	634	US
ONEC YUM!	04/07	1,172	1,172	US
ONEC ZIONS BNS	04/07	1,658	1,658	US
ONEC 1STENEGRY	04/07	1,351	1,351	US
RCKWLL AU	04/07	1,234	1,234	US
RUSSIAN RUBLE	06/07	3,000	2,000	US
S AFRCAN RAND	04/07	3,848	2,850	US
S&P CIT VALUE	06/07	8,750	7,000	US
S&P/BAR GROW	06/07	8,750	7,000	US
5MM CDDLONMAY	06/07	903	903	BP
Sydney Futures Exchange :				
BHP CO LTD	06/07	650	650	AD
NAD CO LTD	04/07	1,600	1,600	AD
SFE BOND INDEX	06/07	450	450	AD
SFE CATTLE	05/07	900	900	AD
SFE NSW BASE	06/07	3,200	3,200	AD
SFE NSW PEAK	06/07	2,400	2,400	AD
SFE QLD BASE	06/07	3,800	3,800	AD
SFE QLD PEAK	06/07	2,300	2,300	AD
SFE SA BASE	06/07	2,700	2,700	AD
SFE SA PEAK	06/07	1,000	1,000	AD
SFE SPI 200	04/07	5,700	5,700	AD
SFE VIC BASE	06/07	3,100	3,100	AD
SFE VIC PEAK	06/07	2,000	2,000	AD
SFE 10Y T-BOND	06/07	2,800	2,800	AD
SFE 3Y T-BOND	06/07	950	950	AD
SFE 30D IBR	04/07	500	500	AD
SYD TBILL 90D	06/07	750	750	AD
SYD WOOL	04/07	1,200	1,200	AD
Tokyo Financial Futures Exchange :				
TFX E-YEN LIBR	09/10	0	0	JY
TFX EUROYEN	04/07	10,000	10,000	JY
TFX 5YR SWAP	06/07	0	0	JY
DTB - Eurex				
DAX IND RESID	04/07	175	175	EU
DAX MDCP RESID	04/07	900	900	EU
DJ IT TITAN 30	06/07	0	0	EU
DTB BUXL	04/07	0	0	DM
DTB DAX INDEX	06/07	12,350	12,350	EU
DTB DJSTOXX 50	06/07	2,700	2,700	EU
DTB EU STX 50	06/07	3,000	3,000	EU
DTB FIBOR	04/07	150	150	DM
DTB MED BUND	04/07	0	0	DM
EUR E-STX CHEM	06/07	1,850	1,850	EU
EUR E-STX CNST	06/07	1,700	1,700	EU
EUR E-STX CYCL	06/07	675	675	EU
EUR E-STX N CY	06/07	1,250	1,250	EU
EUR E-STX RETL	06/07	1,350	1,350	EU
EUREX COMI	04/07	300	300	SF
EUREX SW BND	06/07	1,300	1,300	SF
EURO E-SCHATZ	06/07	350	350	EU
EURS MDAX	06/07	3,550	3,550	EU
EURX DAX EX	06/07	475	475	EU
EURX DJ STX EX	06/07	305	305	EU
EURX DJ STX 50	06/07	300	300	EU
EURX DJ TITANS	06/07	1,700	1,700	EU
EURX DJSTX 600	06/07	5,400	5,400	EU
EURX E-BUND	06/07	1,400	1,400	EU
EURX E-STX F&B	06/07	1,150	1,150	EU
EURX E-STX IND	06/07	1,850	1,850	EU
EURX EURO-BUXL	06/07	2,850	2,850	EU
EURX EUROBOBL	06/07	800	800	EU
EURX NOR STX30	04/07	0	0	EU
EURX SMIM IDX	06/07	570	570	SF

EURX STX600BNK	06/07	1,050	1,050	EU
EURX STX600UTL	06/07	1,700	1,700	EU
EURX 1M EONIA	04/07	500	500	EU
EURX 3M EURIBR	06/07	625	625	EU
EUX ADECCO	04/07	770	770	SF
EUX ALLIANZ	04/07	1,550	1,550	EU
EUX AP-SAPG	04/07	175	175	EU
EUX BALOISE	04/07	1,200	1,200	SF
EUX BAM GRP	04/07	155	155	EU
EUX BNC ITAL	04/07	490	490	EU
EUX CIBA CHEM	04/07	80	80	SF
EUX CLARIANT	04/07	195	195	SF
EUX DJSTX M200	06/07	5,100	5,100	EU
EUX E-STX B RS	06/07	1,550	1,550	EU
EUX GIVAUDAN	04/07	1,100	1,100	SF
EUX HYPO REAL	04/07	465	465	EU
EUX JULIUS BAE	04/07	150	150	SF
EUX KUDELSKI	04/07	545	545	SF
EUX LONZA GRP	04/07	1,100	1,100	SF
EUX NATEXIS G	04/07	200	200	EU
EUX NOBEL BIO	04/07	415	415	SF
EUX SGS	04/07	1,400	1,400	SF
EUX SWATCH	04/07	595	595	SF
EUX SWISS LIFE	04/07	305	305	SF
EUX SYNTHES	04/07	150	150	SF
EUX VDAX-NEW	04/07	19,240	19,240	EU
EUX VSMI IDX	04/07	16,510	16,510	SF
EUX VSTOXX IDX	04/07	18,560	18,560	EU
EUXCGG	04/07	150	150	EU
SOF MARKET IDX	04/07	175	175	SF
STXX 600 CHEM	06/07	1,550	1,550	EU
STXX 600 CONST	06/07	1,550	1,550	EU
STXX 600 ENRGY	06/07	1,400	1,400	EU
STXX 600 MEDIA	06/07	900	900	EU
STXX 600 P&H	06/07	1,450	1,450	EU
STXX 600 RTAIL	06/07	1,300	1,300	EU
STXX 600 TRVL	06/07	775	775	EU
STXX 600AUTO	06/07	1,150	1,150	EU
STX600 BSC RES	06/07	2,200	2,200	EU
STX600 FD & BV	06/07	1,100	1,100	EU
STX600 FIN SRV	06/07	1,750	1,750	EU
STX600 IND G&S	06/07	1,150	1,150	EU