



Derivatives Monthly Statistics Report

For February 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2007	CRD1 On 01-February-07			Index Future	107.8400	107.4530	107.8350	107.4530	0.00
01/02/2007	CRD1 On 03-May-07			Index Future	110.2000	109.8110	110.2010	109.8110	10.00
01/02/2007	CRD1 On 01-February-07	106.00	Call	Index Future	18350	14530	18350	14530	0.00
01/02/2007	CRD1 On 01-February-07	106.00	Put	Index Future	0	0	0	0	0.00
01/02/2007	GOVI On 01-February-07			jGovi	251.3200	250.2710	251.3180	250.2710	0.00
01/02/2007	GOVI On 03-May-07			jGovi	257.0300	255.7630	257.0280	255.7630	144.00
01/02/2007	GOVI On 02-August-07			jGovi	262.6700	261.3780	262.6720	261.3780	175.00
01/02/2007	GOVI On 01-February-07	230.00	Call	jGovi	213180	202710	213180	202710	0.00
01/02/2007	GOVI On 01-February-07	230.00	Put	jGovi	0	0	0	0	0.00
01/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	220280	207630	220280	207630	0.00
01/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
01/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	221732	208804	221732	208804	0.00
01/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	12	24	12	24	0.00
01/02/2007	ILBI On 01-February-07			Index Future	270.5600	270.4040	270.5600	270.4040	0.00
01/02/2007	ILBI On 03-May-07			Index Future	276.7100	276.7120	276.7120	276.7120	0.00
01/02/2007	ILBI On 01-February-07	265.00	Call	Index Future	55600	54040	55600	54040	0.00
01/02/2007	ILBI On 01-February-07	265.00	Put	Index Future	0	0	0	0	0.00
01/02/2007	J153 On 31-August-10			jSwap	8.6400	8.7440	0.0392	0.0426	0.00
01/02/2007	J157 On 15-September-15			jSwap	8.3900	8.4720	0.0553	0.0496	0.00
01/02/2007	J186 On 21-December-26			jSwap	7.9100	7.9730	0.0401	0.0466	0.00
01/02/2007	J194 On 28-February-08			jSwap	9.0400	9.0660	0.0219	0.0222	0.00
01/02/2007	J201 On 22-December-14			jSwap	8.4100	8.5010	0.0525	0.0574	0.00
01/02/2007	J203 On 15-September-17			jSwap	8.3100	8.3790	0.0588	0.0639	0.00

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01/02/2007	J204 On 21-December-18			jSwap	8.2400	8.3110	0.0558	0.0609	0.00
01/02/2007	J207 On 15-January-20			jSwap	8.1800	8.2500	0.0140	0.0196	0.00
01/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3040	0.0000	0.0000	0.00
01/02/2007	JFRA On 01-February-07			jFra	9.2800	9.3190	0.0226	0.0227	0.00
01/02/2007	JFRA On 07-February-08			jFra	8.7600	8.8520	0.0214	0.0216	0.00
01/02/2007	JFRA On 03-May-07			jFra	9.2200	9.2490	0.0225	0.0225	0.00
01/02/2007	JFRA On 02-August-07			jFra	9.1400	9.1820	0.0223	0.0224	0.00
01/02/2007	JFRA On 01-November-07			jFra	8.9500	9.0250	0.0235	0.0237	0.00
01/02/2007	JFRA On 01-February-07	7.50	Call	Option on jFra	4462	4433	4462	4433	0.00
01/02/2007	JFRA On 01-February-07	7.50	Put	Option on jFra	0	0	0	0	0.00
01/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21651	21793	21651	21793	0.00
01/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18579	18498	18579	18498	0.00
01/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4190	4269	4190	4269	0.00
01/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	7	7	7	7	0.00
01/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4062	4165	4062	4165	0.00
01/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	71	65	71	65	0.00
01/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4007	4189	4007	4189	0.00
01/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	216	192	216	192	0.00
01/02/2007	JN02 On 01-February-07			jNote	9.2800	8.9250	0.1683	0.1626	0.00
01/02/2007	JN02 On 03-May-07			jNote	8.7300	8.8140	0.1593	0.1607	0.00
01/02/2007	JN02 On 02-August-07			jNote	8.5900	8.6970	0.1570	0.1588	0.00
01/02/2007	JN02 On 01-February-07	9.00	Call	Option on jNote	0	500	0	500	0.00
01/02/2007	JN02 On 01-February-07	9.00	Put	Option on jNote	2618	1868	2618	1868	0.00
01/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5937	6574	5937	6574	0.00
01/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	15521	14527	15521	14527	0.00
01/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8940	9712	8940	9712	0.00
01/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	21024	19813	21024	19813	0.00
01/02/2007	JN05 On 01-February-07			jNote	9.2800	8.5480	0.3665	0.3437	0.00
01/02/2007	JN05 On 03-May-07			jNote	8.3700	8.4840	0.3382	0.3418	0.00
01/02/2007	JN05 On 02-August-07			jNote	8.3100	8.4200	0.3363	0.3399	0.00
01/02/2007	JN05 On 01-February-07	9.25	Call	Option on jNote	0	0	0	0	0.00
01/02/2007	JN05 On 01-February-07	9.25	Put	Option on jNote	32534	28228	32534	28228	0.00
01/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	940	1398	940	1398	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
01/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36407	32262	36407	32262	0.00
01/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2664	3413	2664	3413	0.00
01/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	40841	36924	40841	36924	0.00
01/02/2007	JN10 On 01-February-07			jNote	9.2800	8.3100	0.5969	0.5571	0.00
01/02/2007	JN10 On 03-May-07			jNote	8.1800	8.2590	0.5520	0.5551	0.00
01/02/2007	JN10 On 02-August-07			jNote	8.1300	8.2080	0.5500	0.5531	0.00
01/02/2007	JN10 On 01-February-07	9.00	Call	Option on jNote	0	0	0	0	0.00
01/02/2007	JN10 On 01-February-07	9.00	Put	Option on jNote	51704	46257	51704	46257	0.00
01/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	140	259	140	259	0.00
01/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	55550	50063	55550	50063	0.00
01/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	798	1143	798	1143	0.00
01/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	59806	54511	59806	54511	0.00
01/02/2007	JROD On 28-February-07			jRod	8.6900	8.6960	0.0019	0.0019	0.00
01/02/2007	JROD On 30-March-07			jRod	9.0000	8.9910	0.0027	0.0027	0.00
01/02/2007	JROD On 30-April-07			jRod	9.3200	9.3040	0.0033	0.0033	0.00
01/02/2007	JROD On 31-May-07			jRod	9.1000	9.0930	0.0056	0.0056	0.00
01/02/2007	OTH1 On 01-February-07			Index Future	247.7100	246.7580	247.7120	246.7580	0.00
01/02/2007	OTH1 On 03-May-07			Index Future	253.1500	252.1730	253.1470	252.1730	15.00
01/02/2007	OTH1 On 01-February-07	243.58	Call	Index Future	41320	31780	41320	31780	0.00
01/02/2007	OTH1 On 01-February-07	243.58	Put	Index Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07			Bond Future	8.0700	8.1600	120.6942	120.3955	0.00
01/02/2007	R153 On 03-May-07			Bond Future	7.9300	8.1050	116.9431	116.3825	54.00
01/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.9460	119.5176	119.1515	0.00
01/02/2007	R153 On 01-February-07	8.25	Call	Option on Bond Future	5965	3114	5965	3114	0.00
01/02/2007	R153 On 01-February-07	8.25	Put	Option on Bond Future	0	136	0	136	0.00
01/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	20999	16916	20999	16916	0.00
01/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	3210	4734	3210	4734	0.00
01/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	25793	23263	25793	23263	0.00
01/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6212	7343	6212	7343	0.00
01/02/2007	R153 On 01-February-07	8.00	Call	Option on Bond Future	0	11	0	11	0.00
01/02/2007	R153 On 01-February-07	8.00	Put	Option on Bond Future	2330	5329	2330	5329	0.00
01/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	28496	23792	28496	23792	0.00
01/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1566	2468	1566	2468	0.00

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01/02/2007	R153 On 01-February-07	8.45	Call	Option on Bond Future	12547	9559	12547	9559	0.00
01/02/2007	R153 On 01-February-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	8.75	Call	Option on Bond Future	22329	19342	22329	19342	0.00
01/02/2007	R153 On 01-February-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	8.55	Call	Option on Bond Future	15819	12832	15819	12832	0.00
01/02/2007	R153 On 01-February-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	8.50	Call	Option on Bond Future	14185	11197	14185	11197	0.00
01/02/2007	R153 On 01-February-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	25906	21387	25906	21387	0.00
01/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	2012	3100	2012	3100	0.00
01/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	29972	27238	29972	27238	0.00
01/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	4713	5640	4713	5640	0.00
01/02/2007	R153 On 01-February-07	9.00	Call	Option on Bond Future	30400	27413	30400	27413	0.00
01/02/2007	R153 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	27191	22577	27191	22577	0.00
01/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	1778	2770	1778	2770	0.00
01/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	31058	28277	31058	28277	0.00
01/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	4386	5266	4386	5266	0.00
01/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	32161	29333	32161	29333	0.00
01/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4077	4911	4077	4911	0.00
01/02/2007	R153 On 01-February-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	7.75	Put	Option on Bond Future	10702	13690	10702	13690	0.00
01/02/2007	R153 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	7.50	Put	Option on Bond Future	19151	22139	19151	22139	0.00
01/02/2007	R153 On 01-February-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	7.25	Put	Option on Bond Future	27678	30666	27678	30666	0.00
01/02/2007	R153 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	7.00	Put	Option on Bond Future	36285	39272	36285	39272	0.00
01/02/2007	R153 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	6.50	Put	Option on Bond Future	53737	56725	53737	56725	0.00
01/02/2007	R153 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 01-February-07	6.75	Put	Option on Bond Future	44971	47958	44971	47958	0.00
01/02/2007	R153 On 01-February-07	9.25	Call	Option on Bond Future	38397	35410	38397	35410	0.00

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01/02/2007	R153 On 01-February-07	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	33887	28878	33887	28878	0.00
01/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	915	1512	915	1512	0.00
01/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	36715	33717	36715	33717	0.00
01/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3009	3672	3009	3672	0.00
01/02/2007	R157 On 01-February-07			Bond Future	7.7300	7.8000	141.1582	140.5888	0.00
01/02/2007	R157 On 03-May-07			Bond Future	7.6300	7.7700	137.7590	136.6880	504.00
01/02/2007	R157 On 02-August-07			Bond Future	7.5600	7.6640	140.7921	140.0559	0.00
01/02/2007	R157 On 01-February-07	7.75	Call	Option on Bond Future	1902	746	1902	746	0.00
01/02/2007	R157 On 01-February-07	7.75	Put	Option on Bond Future	0	4538	0	4538	0.00
01/02/2007	R157 On 01-February-07	7.90	Call	Option on Bond Future	13236	7741	13236	7741	0.00
01/02/2007	R157 On 01-February-07	7.90	Put	Option on Bond Future	0	199	0	199	0.00
01/02/2007	R157 On 01-February-07	8.40	Call	Option on Bond Future	50112	44419	50112	44419	0.00
01/02/2007	R157 On 01-February-07	9.55	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	66528	57363	66528	57363	0.00
01/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	3223	4768	3223	4768	0.00
01/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	74913	69110	74913	69110	0.00
01/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	8611	10171	8611	10171	0.00
01/02/2007	R157 On 01-February-07	8.00	Call	Option on Bond Future	20722	15033	20722	15033	0.00
01/02/2007	R157 On 01-February-07	8.00	Put	Option on Bond Future	0	5	0	5	0.00
01/02/2007	R157 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	7.50	Put	Option on Bond Future	17274	22968	17274	22968	0.00
01/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	98456	88204	98456	88204	0.00
01/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	704	1162	704	1162	0.00
01/02/2007	R157 On 01-February-07	8.25	Call	Option on Bond Future	39193	33500	39193	33500	0.00
01/02/2007	R157 On 01-February-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	8.40	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	8.50	Call	Option on Bond Future	57324	51631	57324	51631	0.00
01/02/2007	R157 On 01-February-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	8.55	Call	Option on Bond Future	60910	55217	60910	55217	0.00
01/02/2007	R157 On 01-February-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	8.65	Call	Option on Bond Future	68042	62348	68042	62348	0.00
01/02/2007	R157 On 01-February-07	8.65	Put	Option on Bond Future	0	0	0	0	0.00

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01/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	79057	69338	79057	69338	0.00
01/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	1823	2815	1823	2815	0.00
01/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	86030	79874	86030	79874	0.00
01/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	6140	7346	6140	7346	0.00
01/02/2007	R157 On 01-February-07	9.55	Call	Option on Bond Future	129909	124215	129909	124215	0.00
01/02/2007	R157 On 01-February-07	8.60	Call	Option on Bond Future	64483	58789	64483	58789	0.00
01/02/2007	R157 On 01-February-07	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	8.75	Call	Option on Bond Future	75121	69428	75121	69428	0.00
01/02/2007	R157 On 01-February-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	82253	72422	82253	72422	0.00
01/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1569	2448	1569	2448	0.00
01/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	88881	82645	88881	82645	0.00
01/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	5623	6750	5623	6750	0.00
01/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85468	75535	85468	75535	0.00
01/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1345	2123	1345	2123	0.00
01/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	87303	80256	87303	80256	0.00
01/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	690	1005	690	1005	0.00
01/02/2007	R157 On 01-February-07	9.00	Call	Option on Bond Future	92591	86898	92591	86898	0.00
01/02/2007	R157 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	7.25	Put	Option on Bond Future	36814	42508	36814	42508	0.00
01/02/2007	R157 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	7.00	Put	Option on Bond Future	56724	62418	56724	62418	0.00
01/02/2007	R157 On 01-February-07	9.25	Call	Option on Bond Future	109742	104048	109742	104048	0.00
01/02/2007	R157 On 01-February-07	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	9.50	Call	Option on Bond Future	126578	120885	126578	120885	0.00
01/02/2007	R157 On 01-February-07	9.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 01-February-07	9.75	Call	Option on Bond Future	143108	137414	143108	137414	0.00
01/02/2007	R157 On 01-February-07	9.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	103465	96886	103465	96886	0.00
01/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	3549	4332	3549	4332	0.00
01/02/2007	R186 On 01-February-07			Bond Future	7.4200	7.5000	133.1515	132.0762	0.00
01/02/2007	R186 On 03-May-07			Bond Future	7.3400	7.4500	136.5119	135.1562	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
01/02/2007	R186 On 02-August-07			Bond Future	7.3000	7.4100	134.2105	132.8444	0.00
01/02/2007	R186 On 01-February-07	7.50	Call	Option on Bond Future	10754	3191	10754	3191	0.00
01/02/2007	R186 On 01-February-07	7.50	Put	Option on Bond Future	0	3191	0	3191	0.00
01/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	112783	100827	112783	100827	0.00
01/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	4177	5778	4177	5778	0.00
01/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	123902	112697	123902	112697	0.00
01/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	10843	13299	10843	13299	0.00
01/02/2007	R186 On 01-February-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 01-February-07	7.25	Put	Option on Bond Future	21258	32011	21258	32011	0.00
01/02/2007	R186 On 01-February-07	7.75	Call	Option on Bond Future	41626	30873	41626	30873	0.00
01/02/2007	R186 On 01-February-07	7.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 01-February-07	8.00	Call	Option on Bond Future	71407	60654	71407	60654	0.00
01/02/2007	R186 On 01-February-07	8.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 01-February-07	8.20	Call	Option on Bond Future	94477	83723	94477	83723	0.00
01/02/2007	R186 On 01-February-07	8.20	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 01-February-07	8.30	Call	Option on Bond Future	105768	95014	105768	95014	0.00
01/02/2007	R186 On 01-February-07	8.30	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	133006	120436	133006	120436	0.00
01/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	2274	3262	2274	3262	0.00
01/02/2007	R186 On 01-February-07	8.50	Call	Option on Bond Future	127875	117121	127875	117121	0.00
01/02/2007	R186 On 01-February-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	142405	130565	142405	130565	0.00
01/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	7359	9180	7359	9180	0.00
01/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	143211	130413	143211	130413	0.00
01/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	1647	2406	1647	2406	0.00
01/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	147102	135123	147102	135123	0.00
01/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	6654	8336	6654	8336	0.00
01/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	151820	139711	151820	139711	0.00
01/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	6008	7560	6008	7560	0.00
01/02/2007	R186 On 01-February-07	8.75	Call	Option on Bond Future	154645	143892	154645	143892	0.00
01/02/2007	R186 On 01-February-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	163612	150485	163612	150485	0.00
01/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	831	1262	831	1262	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
01/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	170836	158279	170836	158279	0.00
01/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3934	5038	3934	5038	0.00
01/02/2007	R186 On 01-February-07	8.25	Call	Option on Bond Future	100142	89389	100142	89389	0.00
01/02/2007	R186 On 01-February-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 01-February-07	7.00	Put	Option on Bond Future	54457	65210	54457	65210	0.00
01/02/2007	R186 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 01-February-07	6.75	Put	Option on Bond Future	88896	99650	88896	99650	0.00
01/02/2007	R186 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 01-February-07	6.50	Put	Option on Bond Future	124631	135384	124631	135384	0.00
01/02/2007	R186 On 01-February-07	9.00	Call	Option on Bond Future	180494	169740	180494	169740	0.00
01/02/2007	R186 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	138106	125416	138106	125416	0.00
01/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1939	2805	1939	2805	0.00
01/02/2007	R194 On 01-February-07			Bond Future	8.6800	8.7600	105.6916	105.6113	0.00
01/02/2007	R194 On 03-May-07			Bond Future	9.6000	8.5320	102.1563	102.9798	0.00
01/02/2007	R194 On 02-August-07			Bond Future	9.6900	8.2870	104.5020	105.2635	0.00
01/02/2007	R194 On 01-February-07	8.75	Call	Option on Bond Future	702	305	702	305	0.00
01/02/2007	R194 On 01-February-07	8.75	Put	Option on Bond Future	0	405	0	405	0.00
01/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	987	4215	987	4215	0.00
01/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	7525	2519	7525	2519	0.00
01/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	2608	6123	2608	6123	0.00
01/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	7694	3594	7694	3594	0.00
01/02/2007	R194 On 01-February-07	8.70	Call	Option on Bond Future	201	129	201	129	0.00
01/02/2007	R194 On 01-February-07	8.70	Put	Option on Bond Future	0	731	0	731	0.00
01/02/2007	R194 On 01-February-07	8.65	Call	Option on Bond Future	0	43	0	43	0.00
01/02/2007	R194 On 01-February-07	8.65	Put	Option on Bond Future	301	1147	301	1147	0.00
01/02/2007	R194 On 01-February-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	8.50	Put	Option on Bond Future	1810	2613	1810	2613	0.00
01/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	1466	5426	1466	5426	0.00
01/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	6066	1791	6066	1791	0.00
01/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	2987	6775	2987	6775	0.00
01/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	6985	3158	6985	3158	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
01/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	1359	5171	1359	5171	0.00
01/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	6345	1922	6345	1922	0.00
01/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	1580	5689	1580	5689	0.00
01/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	5792	1666	5792	1666	0.00
01/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	3191	7116	3191	7116	0.00
01/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	6645	2955	6645	2955	0.00
01/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	3088	6944	3088	6944	0.00
01/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	6814	3056	6814	3056	0.00
01/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	2099	6798	2099	6798	0.00
01/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	4765	1229	4765	1229	0.00
01/02/2007	R194 On 01-February-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	8.25	Put	Option on Bond Future	4331	5134	4331	5134	0.00
01/02/2007	R194 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	8.00	Put	Option on Bond Future	6862	7664	6862	7664	0.00
01/02/2007	R194 On 01-February-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	7.75	Put	Option on Bond Future	9402	10205	9402	10205	0.00
01/02/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	11952	12754	11952	12754	0.00
01/02/2007	R194 On 01-February-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	7.25	Put	Option on Bond Future	14511	15313	14511	15313	0.00
01/02/2007	R194 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	7.00	Put	Option on Bond Future	17079	17882	17079	17882	0.00
01/02/2007	R194 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	6.75	Put	Option on Bond Future	19658	20460	19658	20460	0.00
01/02/2007	R194 On 01-February-07	6.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	6.00	Put	Option on Bond Future	27451	28253	27451	28253	0.00
01/02/2007	R194 On 01-February-07	6.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	6.25	Put	Option on Bond Future	24843	25646	24843	25646	0.00
01/02/2007	R194 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	6.50	Put	Option on Bond Future	22245	23048	22245	23048	0.00
01/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	3625	7823	3625	7823	0.00
01/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	5994	2577	5994	2577	0.00
01/02/2007	R196 On 01-February-07			Bond Future	8.5900	8.5950	107.0025	106.9837	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
01/02/2007	R196 On 03-May-07			Bond Future	8.4500	8.4630	104.4060	104.3842	0.00
01/02/2007	R196 On 02-August-07			Bond Future	8.3500	8.3580	106.7052	106.6993	0.00
01/02/2007	R196 On 01-February-07	8.50	Call	Option on Bond Future	0	8	0	8	0.00
01/02/2007	R196 On 01-February-07	8.50	Put	Option on Bond Future	1604	1800	1604	1800	0.00
01/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3763	3664	3763	3664	0.00
01/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2924	3043	2924	3043	0.00
01/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4089	4076	4089	4076	0.00
01/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5613	5658	5613	5658	0.00
01/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1917	1859	1917	1859	0.00
01/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5283	5443	5283	5443	0.00
01/02/2007	R196 On 01-February-07	8.75	Call	Option on Bond Future	3105	2916	3105	2916	0.00
01/02/2007	R196 On 01-February-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5947	5927	5947	5927	0.00
01/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3813	3851	3813	3851	0.00
01/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6417	6274	6417	6274	0.00
01/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1396	1471	1396	1471	0.00
01/02/2007	R196 On 01-February-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R196 On 01-February-07	8.25	Put	Option on Bond Future	6342	6530	6342	6530	0.00
01/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8226	8198	8226	8198	0.00
01/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2452	2482	2452	2482	0.00
01/02/2007	R201 On 01-February-07			Bond Future	7.7300	7.8090	107.0757	106.5701	0.00
01/02/2007	R201 On 03-May-07			Bond Future	7.6300	7.7380	109.6912	109.0474	0.00
01/02/2007	R201 On 02-August-07			Bond Future	7.5700	7.6810	107.6822	107.0406	0.00
01/02/2007	R201 On 01-February-07	7.75	Call	Option on Bond Future	1508	450	1508	450	0.00
01/02/2007	R201 On 01-February-07	7.75	Put	Option on Bond Future	0	3997	0	3997	0.00
01/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	52862	47370	52862	47370	0.00
01/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	2771	3718	2771	3718	0.00
01/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	58845	53772	58845	53772	0.00
01/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6575	7918	6575	7918	0.00
01/02/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	16436	11385	16436	11385	0.00
01/02/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	0	4	0	4	0.00
01/02/2007	R201 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	7.50	Put	Option on Bond Future	13693	18748	13693	18748	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
01/02/2007	R201 On 01-February-07	8.25	Call	Option on Bond Future	31096	26041	31096	26041	0.00
01/02/2007	R201 On 01-February-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	8.50	Call	Option on Bond Future	45495	40440	45495	40440	0.00
01/02/2007	R201 On 01-February-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	8.65	Call	Option on Bond Future	54011	48956	54011	48956	0.00
01/02/2007	R201 On 01-February-07	8.65	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	62762	56938	62762	56938	0.00
01/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	1595	2209	1595	2209	0.00
01/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	67726	62342	67726	62342	0.00
01/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	4644	5674	4644	5674	0.00
01/02/2007	R201 On 01-February-07	8.55	Call	Option on Bond Future	48344	43289	48344	43289	0.00
01/02/2007	R201 On 01-February-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	8.60	Call	Option on Bond Future	51182	46127	51182	46127	0.00
01/02/2007	R201 On 01-February-07	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	8.75	Call	Option on Bond Future	59637	54582	59637	54582	0.00
01/02/2007	R201 On 01-February-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	65290	59399	65290	59399	0.00
01/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1379	1926	1379	1926	0.00
01/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	70005	64550	70005	64550	0.00
01/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	4241	5202	4241	5202	0.00
01/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	67835	61882	67835	61882	0.00
01/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	1188	1673	1188	1673	0.00
01/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	72303	66782	72303	66782	0.00
01/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3869	4762	3869	4762	0.00
01/02/2007	R201 On 01-February-07	9.00	Call	Option on Bond Future	73528	68473	73528	68473	0.00
01/02/2007	R201 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	78127	71979	78127	71979	0.00
01/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	635	925	635	925	0.00
01/02/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	29172	34227	29172	34227	0.00
01/02/2007	R201 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	7.00	Put	Option on Bond Future	44935	49990	44935	49990	0.00
01/02/2007	R201 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	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
01/02/2007	R201 On 01-February-07	6.75	Put	Option on Bond Future	60988	66043	60988	66043	0.00
01/02/2007	R201 On 01-February-07	9.25	Call	Option on Bond Future	87172	82116	87172	82116	0.00
01/02/2007	R201 On 01-February-07	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	81667	75912	81667	75912	0.00
01/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	2638	3298	2638	3298	0.00
01/02/2007	R203 On 01-February-07			Bond Future	7.6400	7.7200	107.6845	107.0590	0.00
01/02/2007	R203 On 03-May-07			Bond Future	7.5500	7.6590	106.1984	105.3672	0.00
01/02/2007	R203 On 02-August-07			Bond Future	7.4900	7.6080	108.5369	107.7085	0.00
01/02/2007	R203 On 01-February-07	7.75	Call	Option on Bond Future	8451	2911	8451	2911	0.00
01/02/2007	R203 On 01-February-07	7.75	Put	Option on Bond Future	0	715	0	715	0.00
01/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	67498	59537	67498	59537	0.00
01/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	454	805	454	805	0.00
01/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71949	64523	71949	64523	0.00
01/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2212	3070	2212	3070	0.00
01/02/2007	R203 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	7.50	Put	Option on Bond Future	10036	16291	10036	16291	0.00
01/02/2007	R203 On 01-February-07	8.00	Call	Option on Bond Future	26514	20259	26514	20259	0.00
01/02/2007	R203 On 01-February-07	8.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	8.25	Call	Option on Bond Future	44164	37909	44164	37909	0.00
01/02/2007	R203 On 01-February-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	8.50	Call	Option on Bond Future	61411	55156	61411	55156	0.00
01/02/2007	R203 On 01-February-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	8.60	Call	Option on Bond Future	68200	61945	68200	61945	0.00
01/02/2007	R203 On 01-February-07	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	8.55	Call	Option on Bond Future	64813	58559	64813	58559	0.00
01/02/2007	R203 On 01-February-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	80525	72359	80525	72359	0.00
01/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	159	306	159	306	0.00
01/02/2007	R203 On 01-February-07	8.75	Call	Option on Bond Future	78267	72012	78267	72012	0.00
01/02/2007	R203 On 01-February-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	84080	76326	84080	76326	0.00
01/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1220	1750	1220	1750	0.00
01/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	83779	75582	83779	75582	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
01/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	120	236	120	236	0.00
01/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	87148	79330	87148	79330	0.00
01/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1043	1509	1043	1509	0.00
01/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	87028	78805	87028	78805	0.00
01/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	90	181	90	181	0.00
01/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	90225	82348	90225	82348	0.00
01/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	889	1298	889	1298	0.00
01/02/2007	R203 On 01-February-07	8.65	Call	Option on Bond Future	71571	65316	71571	65316	0.00
01/02/2007	R203 On 01-February-07	8.65	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	9.00	Call	Option on Bond Future	94740	88485	94740	88485	0.00
01/02/2007	R203 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	7.25	Put	Option on Bond Future	28958	35213	28958	35213	0.00
01/02/2007	R203 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	6.50	Put	Option on Bond Future	88451	94705	88451	94705	0.00
01/02/2007	R203 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	6.75	Put	Option on Bond Future	68153	74408	68153	74408	0.00
01/02/2007	R203 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R203 On 01-February-07	7.00	Put	Option on Bond Future	48327	54581	48327	54581	0.00
01/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	99930	91649	99930	91649	0.00
01/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	27	58	27	58	0.00
01/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	102570	94518	102570	94518	0.00
01/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	455	687	455	687	0.00
01/02/2007	R204 On 01-February-07			Bond Future	7.5900	7.6500	104.2292	103.7172	0.00
01/02/2007	R204 On 03-May-07			Bond Future	7.5000	7.5920	106.8212	106.1327	0.00
01/02/2007	R204 On 02-August-07			Bond Future	7.4600	7.5460	105.1280	104.4383	0.00
01/02/2007	R204 On 01-February-07	7.75	Call	Option on Bond Future	12930	7985	12930	7985	0.00
01/02/2007	R204 On 01-February-07	7.75	Put	Option on Bond Future	0	175	0	175	0.00
01/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	77032	70900	77032	70900	0.00
01/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	2531	3284	2531	3284	0.00
01/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	84031	78331	84031	78331	0.00
01/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6869	8066	6869	8066	0.00
01/02/2007	R204 On 01-February-07	7.50	Call	Option on Bond Future	0	27	0	27	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
01/02/2007	R204 On 01-February-07	7.50	Put	Option on Bond Future	6746	11893	6746	11893	0.00
01/02/2007	R204 On 01-February-07	8.00	Call	Option on Bond Future	32112	26992	32112	26992	0.00
01/02/2007	R204 On 01-February-07	8.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	8.25	Call	Option on Bond Future	50813	45693	50813	45693	0.00
01/02/2007	R204 On 01-February-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	8.50	Call	Option on Bond Future	69047	63927	69047	63927	0.00
01/02/2007	R204 On 01-February-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	8.60	Call	Option on Bond Future	76213	71093	76213	71093	0.00
01/02/2007	R204 On 01-February-07	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	8.55	Call	Option on Bond Future	72639	67519	72639	67519	0.00
01/02/2007	R204 On 01-February-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	8.75	Call	Option on Bond Future	86827	81707	86827	81707	0.00
01/02/2007	R204 On 01-February-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	90001	83586	90001	83586	0.00
01/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1410	1881	1410	1881	0.00
01/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	95835	89837	95835	89837	0.00
01/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4756	5655	4756	5655	0.00
01/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	93279	86809	93279	86809	0.00
01/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	1209	1624	1209	1624	0.00
01/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	98839	92775	98839	92775	0.00
01/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	4322	5156	4322	5156	0.00
01/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	96566	90045	96566	90045	0.00
01/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	1033	1398	1033	1398	0.00
01/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	101860	95735	101860	95735	0.00
01/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3923	4695	3923	4695	0.00
01/02/2007	R204 On 01-February-07	8.65	Call	Option on Bond Future	79769	74649	79769	74649	0.00
01/02/2007	R204 On 01-February-07	8.65	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	9.00	Call	Option on Bond Future	104166	99046	104166	99046	0.00
01/02/2007	R204 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	7.25	Put	Option on Bond Future	26931	32051	26931	32051	0.00
01/02/2007	R204 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	7.00	Put	Option on Bond Future	47640	52760	47640	52760	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
01/02/2007	R204 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	6.50	Put	Option on Bond Future	90690	95810	90690	95810	0.00
01/02/2007	R204 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R204 On 01-February-07	6.75	Put	Option on Bond Future	68888	74008	68888	74008	0.00
01/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	109745	103070	109745	103070	0.00
01/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	535	745	535	745	0.00
01/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	114077	107738	114077	107738	0.00
01/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2623	3181	2623	3181	0.00
01/02/2007	R206 On 01-February-07			Bond Future	7.7400	7.8490	99.2044	98.6078	0.00
01/02/2007	R206 On 03-May-07			Bond Future	7.6700	7.7770	101.4736	100.9009	0.00
01/02/2007	R206 On 02-August-07			Bond Future	7.6100	7.7190	99.9344	99.3662	0.00
01/02/2007	R206 On 01-February-07	7.75	Call	Option on Bond Future	788	52	788	52	0.00
01/02/2007	R206 On 01-February-07	7.75	Put	Option on Bond Future	0	5230	0	5230	0.00
01/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	13671	10718	13671	10718	0.00
01/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	9320	12095	9320	12095	0.00
01/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19561	16467	19561	16467	0.00
01/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	12341	14929	12341	14929	0.00
01/02/2007	R206 On 01-February-07	8.00	Call	Option on Bond Future	13800	7838	13800	7838	0.00
01/02/2007	R206 On 01-February-07	8.00	Put	Option on Bond Future	0	4	0	4	0.00
01/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	21777	17846	21777	17846	0.00
01/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4767	6564	4767	6564	0.00
01/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27253	23473	27253	23473	0.00
01/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7737	9638	7737	9638	0.00
01/02/2007	R206 On 01-February-07	8.25	Call	Option on Bond Future	26599	20633	26599	20633	0.00
01/02/2007	R206 On 01-February-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31608	26890	31608	26890	0.00
01/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	2138	3147	2138	3147	0.00
01/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36176	31797	36176	31797	0.00
01/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4552	5855	4552	5855	0.00
01/02/2007	R207 On 01-February-07			Bond Future	7.5300	7.6000	98.1842	97.5824	0.00
01/02/2007	R207 On 03-May-07			Bond Future	7.4500	7.5460	100.6323	99.8573	0.00
01/02/2007	R207 On 02-August-07			Bond Future	7.4000	7.5030	99.2081	98.4229	0.00
01/02/2007	R207 On 01-February-07	7.50	Call	Option on Bond Future	0	58	0	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2007	R207 On 01-February-07	7.50	Put	Option on Bond Future	2017	8092	2017	8092	0.00
01/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	80200	72712	80200	72712	0.00
01/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	417	678	417	678	0.00
01/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	84406	77214	84406	77214	0.00
01/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1937	2597	1937	2597	0.00
01/02/2007	R207 On 01-February-07	7.75	Call	Option on Bond Future	17904	11891	17904	11891	0.00
01/02/2007	R207 On 01-February-07	7.75	Put	Option on Bond Future	0	4	0	4	0.00
01/02/2007	R207 On 01-February-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	7.25	Put	Option on Bond Future	22496	28513	22496	28513	0.00
01/02/2007	R207 On 01-February-07	8.00	Call	Option on Bond Future	37285	31267	37285	31267	0.00
01/02/2007	R207 On 01-February-07	8.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	8.25	Call	Option on Bond Future	56141	50124	56141	50124	0.00
01/02/2007	R207 On 01-February-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	8.45	Call	Option on Bond Future	70860	64842	70860	64842	0.00
01/02/2007	R207 On 01-February-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	8.55	Call	Option on Bond Future	78099	72082	78099	72082	0.00
01/02/2007	R207 On 01-February-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	8.50	Call	Option on Bond Future	74489	68472	74489	68472	0.00
01/02/2007	R207 On 01-February-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	8.65	Call	Option on Bond Future	85260	79243	85260	79243	0.00
01/02/2007	R207 On 01-February-07	8.65	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	94121	86482	94121	86482	0.00
01/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	152	263	152	263	0.00
01/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97565	90113	97565	90113	0.00
01/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	1054	1454	1054	1454	0.00
01/02/2007	R207 On 01-February-07	8.75	Call	Option on Bond Future	92344	86327	92344	86327	0.00
01/02/2007	R207 On 01-February-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	97584	89923	97584	89923	0.00
01/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	116	204	116	204	0.00
01/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	100873	93372	100873	93372	0.00
01/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	898	1249	898	1249	0.00
01/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	101037	93357	101037	93357	0.00
01/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	88	158	88	158	0.00

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01/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	104185	96639	104185	96639	0.00
01/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	763	1069	763	1069	0.00
01/02/2007	R207 On 01-February-07	8.60	Call	Option on Bond Future	81690	75672	81690	75672	0.00
01/02/2007	R207 On 01-February-07	8.60	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	7.00	Put	Option on Bond Future	43550	49567	43550	49567	0.00
01/02/2007	R207 On 01-February-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	6.75	Put	Option on Bond Future	65197	71215	65197	71215	0.00
01/02/2007	R207 On 01-February-07	9.00	Call	Option on Bond Future	109721	103704	109721	103704	0.00
01/02/2007	R207 On 01-February-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	6.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R207 On 01-February-07	6.50	Put	Option on Bond Future	87457	93474	87457	93474	0.00
01/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	114714	106990	114714	106990	0.00
01/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	27	52	27	52	0.00
01/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117412	109732	117412	109732	0.00
01/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	386	557	386	557	0.00
01/02/2007	TRT1 On 01-February-07			Index Future	253.9800	247.3090	253.9750	247.3090	0.00
01/02/2007	TRT1 On 03-May-07			Index Future	253.9800	252.7360	253.9750	252.7360	500.00
01/02/2007	TRT1 On 01-February-07	243.60	Call	Index Future	103750	37090	103750	37090	0.00
01/02/2007	TRT1 On 01-February-07	243.60	Put	Index Future	0	0	0	0	0.00
02/02/2007	CRD1 On 03-May-07			Index Future	110.2400	110.2010	110.2400	110.2010	10.00
02/02/2007	GOVI On 03-May-07			jGovi	257.2800	257.0280	257.2750	257.0280	144.00
02/02/2007	GOVI On 02-August-07			jGovi	262.9200	262.6720	262.9240	262.6720	175.00
02/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	222750	220280	222750	220280	0.00
02/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
02/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	224250	221732	224250	221732	0.00
02/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	10	12	10	12	0.00
02/02/2007	ILBI On 03-May-07			Index Future	276.8600	276.7120	276.8560	276.7120	0.00
02/02/2007	J153 On 31-August-10			jSwap	8.6300	8.6430	0.0389	0.0392	0.00
02/02/2007	J157 On 15-September-15			jSwap	8.3600	8.3870	0.0570	0.0553	0.00
02/02/2007	J186 On 21-December-26			jSwap	7.8800	7.9050	0.0372	0.0401	0.00
02/02/2007	J194 On 28-February-08			jSwap	9.0500	9.0380	0.0219	0.0219	0.00
02/02/2007	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0511	0.0525	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
02/02/2007	J203 On 15-September-17			jSwap	8.2700	8.3050	0.0565	0.0588	0.00
02/02/2007	J204 On 21-December-18			jSwap	8.2100	8.2390	0.0537	0.0558	0.00
02/02/2007	J207 On 15-January-20			jSwap	8.1500	8.1780	0.0119	0.0140	0.00
02/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3250	0.0000	0.0000	0.00
02/02/2007	JFRA On 07-February-08			jFra	8.7600	8.7600	0.0214	0.0214	0.00
02/02/2007	JFRA On 03-May-07			jFra	9.2600	9.2160	0.0226	0.0225	0.00
02/02/2007	JFRA On 02-August-07			jFra	9.1500	9.1370	0.0223	0.0223	0.00
02/02/2007	JFRA On 01-November-07			jFra	8.9300	8.9460	0.0234	0.0235	0.00
02/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21617	21651	21617	21651	0.00
02/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18558	18579	18558	18579	0.00
02/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4288	4190	4288	4190	0.00
02/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	6	7	6	7	0.00
02/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4093	4062	4093	4062	0.00
02/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	68	71	68	71	0.00
02/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3972	4007	3972	4007	0.00
02/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	219	216	219	216	0.00
02/02/2007	JN02 On 03-May-07			jNote	8.7200	8.7250	0.1592	0.1593	0.00
02/02/2007	JN02 On 02-August-07			jNote	8.5800	8.5890	0.1569	0.1570	0.00
02/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5880	5937	5880	5937	0.00
02/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	15481	15521	15481	15521	0.00
02/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8857	8940	8857	8940	0.00
02/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	21070	21024	21070	21024	0.00
02/02/2007	JN05 On 03-May-07			jNote	8.3600	8.3720	0.3376	0.3382	0.00
02/02/2007	JN05 On 02-August-07			jNote	8.2900	8.3070	0.3355	0.3363	0.00
02/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	869	940	869	940	0.00
02/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36988	36407	36988	36407	0.00
02/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2518	2664	2518	2664	0.00
02/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	41598	40841	41598	40841	0.00
02/02/2007	JN10 On 03-May-07			jNote	8.1400	8.1790	0.5502	0.5520	0.00
02/02/2007	JN10 On 02-August-07			jNote	8.0900	8.1280	0.5481	0.5500	0.00
02/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	102	140	102	140	0.00
02/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	58079	55550	58079	55550	0.00
02/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	661	798	661	798	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
02/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62395	59806	62395	59806	0.00
02/02/2007	JROD On 28-February-07			jRod	8.6900	8.6940	0.0024	0.0019	0.00
02/02/2007	JROD On 30-March-07			jRod	8.9900	8.9960	0.0031	0.0027	0.00
02/02/2007	JROD On 30-April-07			jRod	9.3100	9.3150	0.0038	0.0033	0.00
02/02/2007	JROD On 31-May-07			jRod	9.0900	9.0950	0.0060	0.0056	0.00
02/02/2007	OTH1 On 03-May-07			Index Future	253.4000	253.1470	253.3960	253.1470	15.00
02/02/2007	R153 On 03-May-07			Bond Future	7.9900	7.9250	116.7403	116.9431	54.00
02/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.8200	119.5147	119.5176	0.00
02/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	19414	20999	19414	20999	0.00
02/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	3654	3210	3654	3210	0.00
02/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	25740	25793	25740	25793	0.00
02/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6188	6212	6188	6212	0.00
02/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26716	28496	26716	28496	0.00
02/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1814	1566	1814	1566	0.00
02/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	24182	25906	24182	25906	0.00
02/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	2317	2012	2317	2012	0.00
02/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	29920	29972	29920	29972	0.00
02/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	4690	4713	4690	4713	0.00
02/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	25438	27191	25438	27191	0.00
02/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	2053	1778	2053	1778	0.00
02/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	31007	31058	31007	31058	0.00
02/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	4364	4386	4364	4386	0.00
02/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	32110	32161	32110	32161	0.00
02/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4056	4077	4056	4077	0.00
02/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32016	33887	32016	33887	0.00
02/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	1072	915	1072	915	0.00
02/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	36667	36715	36667	36715	0.00
02/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2990	3009	2990	3009	0.00
02/02/2007	R157 On 03-May-07			Bond Future	7.6600	7.6260	137.5051	137.7590	504.00
02/02/2007	R157 On 02-August-07			Bond Future	7.5400	7.5630	140.9312	140.7921	0.00
02/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	16539	0	16539	0	60.00
02/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	28542	0	28542	0	0.00
02/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	36507	0	36507	0	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
02/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	11462	0	11462	0	60.00
02/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	64235	66528	64235	66528	0.00
02/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	3469	3223	3469	3223	0.00
02/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	75983	74913	75983	74913	0.00
02/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	8291	8611	8291	8611	0.00
02/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	95979	98456	95979	98456	0.00
02/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	766	704	766	704	0.00
02/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	76666	79057	76666	79057	0.00
02/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	1972	1823	1972	1823	0.00
02/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	87172	86030	87172	86030	0.00
02/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	5891	6140	5891	6140	0.00
02/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	79844	82253	79844	82253	0.00
02/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1698	1569	1698	1569	0.00
02/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	90039	88881	90039	88881	0.00
02/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	5391	5623	5391	5623	0.00
02/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	83042	85468	83042	85468	0.00
02/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1458	1345	1458	1345	0.00
02/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	88637	87303	88637	87303	0.00
02/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	634	690	634	690	0.00
02/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	104693	103465	104693	103465	0.00
02/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	3386	3549	3386	3549	0.00
02/02/2007	R186 On 03-May-07			Bond Future	7.3200	7.3430	136.7676	136.5119	0.00
02/02/2007	R186 On 02-August-07			Bond Future	7.2800	7.3020	134.4914	134.2105	0.00
02/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	115018	112783	115018	112783	0.00
02/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	3855	4177	3855	4177	0.00
02/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	126190	123902	126190	123902	0.00
02/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	10323	10843	10323	10843	0.00
02/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	135365	133006	135365	133006	0.00
02/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	2076	2274	2076	2274	0.00
02/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	144827	142405	144827	142405	0.00
02/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	6973	7359	6973	7359	0.00
02/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	145616	143211	145616	143211	0.00
02/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	1495	1647	1495	1647	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
02/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	149554	147102	149554	147102	0.00
02/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	6298	6654	6298	6654	0.00
02/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	154300	151820	154300	151820	0.00
02/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	5679	6008	5679	6008	0.00
02/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	166083	163612	166083	163612	0.00
02/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	745	831	745	831	0.00
02/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	173410	170836	173410	170836	0.00
02/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3700	3934	3700	3934	0.00
02/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	140489	138106	140489	138106	0.00
02/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1764	1939	1764	1939	0.00
02/02/2007	R194 On 03-May-07			Bond Future	8.4700	9.5960	103.0250	102.1563	0.00
02/02/2007	R194 On 02-August-07			Bond Future	8.2100	9.6880	105.3073	104.5020	0.00
02/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	7115	2099	7115	2099	0.00
02/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1093	4765	1093	4765	0.00
02/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8097	3625	8097	3625	0.00
02/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2413	5994	2413	5994	0.00
02/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4448	987	4448	987	0.00
02/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2300	7525	2300	7525	0.00
02/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6358	2608	6358	2608	0.00
02/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3391	7694	3391	7694	0.00
02/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5703	1466	5703	1466	0.00
02/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1615	6066	1615	6066	0.00
02/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7026	2987	7026	2987	0.00
02/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2971	6985	2971	6985	0.00
02/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5438	1359	5438	1359	0.00
02/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1738	6345	1738	6345	0.00
02/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5973	1580	5973	1580	0.00
02/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1498	5792	1498	5792	0.00
02/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7374	3191	7374	3191	0.00
02/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2776	6645	2776	6645	0.00
02/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7199	3088	7199	3088	0.00
02/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2872	6814	2872	6814	0.00
02/02/2007	R196 On 03-May-07			Bond Future	8.4100	8.4500	104.4749	104.4060	0.00

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02/02/2007	R196 On 02-August-07			Bond Future	8.3000	8.3540	106.7887	106.7052	0.00
02/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4129	3763	4129	3763	0.00
02/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2601	2924	2601	2924	0.00
02/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4465	4089	4465	4089	0.00
02/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5154	5613	5154	5613	0.00
02/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2148	1917	2148	1917	0.00
02/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4825	5283	4825	5283	0.00
02/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6423	5947	6423	5947	0.00
02/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3455	3813	3455	3813	0.00
02/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6913	6417	6913	6417	0.00
02/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1203	1396	1203	1396	0.00
02/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8798	8226	8798	8226	0.00
02/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2189	2452	2189	2452	0.00
02/02/2007	R201 On 03-May-07			Bond Future	7.6200	7.6290	109.7505	109.6912	0.00
02/02/2007	R201 On 02-August-07			Bond Future	7.5600	7.5700	107.7634	107.6822	0.00
02/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	53334	52862	53334	52862	0.00
02/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	2650	2771	2650	2771	0.00
02/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	59461	58845	59461	58845	0.00
02/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6379	6575	6379	6575	0.00
02/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	63274	62762	63274	62762	0.00
02/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	1515	1595	1515	1595	0.00
02/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	68387	67726	68387	67726	0.00
02/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	4491	4644	4491	4644	0.00
02/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	65811	65290	65811	65290	0.00
02/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1307	1379	1307	1379	0.00
02/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	70675	70005	70675	70005	0.00
02/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	4099	4241	4099	4241	0.00
02/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	68364	67835	68364	67835	0.00
02/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	1124	1188	1124	1188	0.00
02/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	72983	72303	72983	72303	0.00
02/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3736	3869	3736	3869	0.00
02/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	78681	78127	78681	78127	0.00
02/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	596	635	596	635	0.00

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02/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	82381	81667	82381	81667	0.00
02/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	2539	2638	2539	2638	0.00
02/02/2007	R203 On 03-May-07			Bond Future	7.5200	7.5450	106.3525	106.1984	0.00
02/02/2007	R203 On 02-August-07			Bond Future	7.4700	7.4930	108.7036	108.5369	0.00
02/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	68980	67498	68980	67498	0.00
02/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	395	454	395	454	0.00
02/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	73453	71949	73453	71949	0.00
02/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2049	2212	2049	2212	0.00
02/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	82042	80525	82042	80525	0.00
02/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	136	159	136	159	0.00
02/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85647	84080	85647	84080	0.00
02/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1120	1220	1120	1220	0.00
02/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	85302	83779	85302	83779	0.00
02/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	102	120	102	120	0.00
02/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	88728	87148	88728	87148	0.00
02/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	956	1043	956	1043	0.00
02/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	88554	87028	88554	87028	0.00
02/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	76	90	76	90	0.00
02/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	91815	90225	91815	90225	0.00
02/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	813	889	813	889	0.00
02/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	101466	99930	101466	99930	0.00
02/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	22	27	22	27	0.00
02/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	104194	102570	104194	102570	0.00
02/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	412	455	412	455	0.00
02/02/2007	R204 On 03-May-07			Bond Future	7.4900	7.5040	106.9392	106.8212	0.00
02/02/2007	R204 On 02-August-07			Bond Future	7.4400	7.4570	105.2605	105.1280	0.00
02/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	78056	77032	78056	77032	0.00
02/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	2375	2531	2375	2531	0.00
02/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	85100	84031	85100	84031	0.00
02/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6614	6869	6614	6869	0.00
02/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	91082	90001	91082	90001	0.00
02/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1311	1410	1311	1410	0.00
02/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	96966	95835	96966	95835	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
02/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4562	4756	4562	4756	0.00
02/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	94372	93279	94372	93279	0.00
02/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	1122	1209	1122	1209	0.00
02/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	99984	98839	99984	98839	0.00
02/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	4143	4322	4143	4322	0.00
02/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	97668	96566	97668	96566	0.00
02/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	956	1033	956	1033	0.00
02/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	103018	101860	103018	101860	0.00
02/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3756	3923	3756	3923	0.00
02/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	110880	109745	110880	109745	0.00
02/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	490	535	490	535	0.00
02/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	115281	114077	115281	114077	0.00
02/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2502	2623	2502	2623	0.00
02/02/2007	R206 On 03-May-07			Bond Future	7.6600	7.6650	101.5044	101.4736	0.00
02/02/2007	R206 On 02-August-07			Bond Future	7.6000	7.6050	99.9794	99.9344	0.00
02/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	13784	13671	13784	13671	0.00
02/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	9126	9320	9126	9320	0.00
02/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19781	19561	19781	19561	0.00
02/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	12111	12341	12111	12341	0.00
02/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	21951	21777	21951	21777	0.00
02/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4633	4767	4633	4767	0.00
02/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27531	27253	27531	27253	0.00
02/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7564	7737	7564	7737	0.00
02/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31837	31608	31837	31608	0.00
02/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	2059	2138	2059	2138	0.00
02/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36506	36176	36506	36176	0.00
02/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4432	4552	4432	4552	0.00
02/02/2007	R207 On 03-May-07			Bond Future	7.4300	7.4490	100.8011	100.6323	0.00
02/02/2007	R207 On 02-August-07			Bond Future	7.3800	7.4040	99.3917	99.2081	0.00
02/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	81835	80200	81835	80200	0.00
02/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	363	417	363	417	0.00
02/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	86093	84406	86093	84406	0.00
02/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1788	1937	1788	1937	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
02/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	95787	94121	95787	94121	0.00
02/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	129	152	129	152	0.00
02/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	99311	97565	99311	97565	0.00
02/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	965	1054	965	1054	0.00
02/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	99255	97584	99255	97584	0.00
02/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	98	116	98	116	0.00
02/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	102632	100873	102632	100873	0.00
02/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	821	898	821	898	0.00
02/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	102712	101037	102712	101037	0.00
02/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	74	88	74	88	0.00
02/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	105953	104185	105953	104185	0.00
02/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	696	763	696	763	0.00
02/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	116398	114714	116398	114714	0.00
02/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	23	27	23	27	0.00
02/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119211	117412	119211	117412	0.00
02/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	348	386	348	386	0.00
02/02/2007	TRT1 On 03-May-07			Index Future	254.2200	253.9750	254.2170	253.9750	500.00
05/02/2007	CRD1 On 03-May-07			Index Future	110.1700	110.2400	110.1670	110.2400	10.00
05/02/2007	GOVI On 03-May-07			jGovi	257.0700	257.2750	257.0705	257.2750	144.00
05/02/2007	GOVI On 02-August-07			jGovi	262.7200	262.9240	262.7160	262.9240	175.00
05/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	220705	222750	220705	222750	0.00
05/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
05/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	222170	224250	222170	224250	0.00
05/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	10	10	10	10	0.00
05/02/2007	ILBI On 03-May-07			Index Future	276.5400	276.8560	276.5400	276.8560	0.00
05/02/2007	J153 On 31-August-10			jSwap	8.6700	8.6330	0.0402	0.0389	0.00
05/02/2007	J157 On 15-September-15			jSwap	8.4000	8.3610	0.0546	0.0570	0.00
05/02/2007	J186 On 21-December-26			jSwap	7.9000	7.8750	0.0399	0.0372	0.00
05/02/2007	J194 On 28-February-08			jSwap	9.0600	9.0450	0.0222	0.0219	0.00
05/02/2007	J201 On 22-December-14			jSwap	8.4200	8.3870	0.0532	0.0511	0.00
05/02/2007	J203 On 15-September-17			jSwap	8.3100	8.2720	0.0589	0.0565	0.00
05/02/2007	J204 On 21-December-18			jSwap	8.2300	8.2100	0.0552	0.0537	0.00
05/02/2007	J207 On 15-January-20			jSwap	8.1700	8.1510	0.0131	0.0119	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
05/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3290	0.0000	0.0000	0.00
05/02/2007	JFRA On 07-February-08			jFra	8.7900	8.7550	0.0214	0.0214	0.00
05/02/2007	JFRA On 03-May-07			jFra	9.2600	9.2570	0.0226	0.0226	0.00
05/02/2007	JFRA On 02-August-07			jFra	9.1800	9.1510	0.0224	0.0223	0.00
05/02/2007	JFRA On 01-November-07			jFra	8.9700	8.9310	0.0235	0.0234	0.00
05/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21577	21617	21577	21617	0.00
05/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18438	18558	18438	18558	0.00
05/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4301	4288	4301	4288	0.00
05/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	5	6	5	6	0.00
05/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4150	4093	4150	4093	0.00
05/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	62	68	62	68	0.00
05/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4045	3972	4045	3972	0.00
05/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	204	219	204	219	0.00
05/02/2007	JN02 On 03-May-07			jNote	8.7600	8.7240	0.1597	0.1592	0.00
05/02/2007	JN02 On 02-August-07			jNote	8.6200	8.5820	0.1575	0.1569	0.00
05/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5922	5880	5922	5880	0.00
05/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	14955	15481	14955	15481	0.00
05/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8985	8857	8985	8857	0.00
05/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	20536	21070	20536	21070	0.00
05/02/2007	JN05 On 03-May-07			jNote	8.4000	8.3560	0.3391	0.3376	0.00
05/02/2007	JN05 On 02-August-07			jNote	8.3300	8.2850	0.3370	0.3355	0.00
05/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	947	869	947	869	0.00
05/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	35258	36988	35258	36988	0.00
05/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2714	2518	2714	2518	0.00
05/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	39895	41598	39895	41598	0.00
05/02/2007	JN10 On 03-May-07			jNote	8.1800	8.1420	0.5517	0.5502	0.00
05/02/2007	JN10 On 02-August-07			jNote	8.1300	8.0890	0.5496	0.5481	0.00
05/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	123	102	123	102	0.00
05/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	55286	58079	55286	58079	0.00
05/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	754	661	754	661	0.00
05/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	59791	62395	59791	62395	0.00
05/02/2007	JROD On 28-February-07			jRod	8.6700	8.6880	0.0019	0.0024	0.00
05/02/2007	JROD On 30-March-07			jRod	8.9600	8.9890	0.0026	0.0031	0.00

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05/02/2007	JROD On 30-April-07			jRod	9.2700	9.3080	0.0032	0.0038	0.00
05/02/2007	JROD On 31-May-07			jRod	9.0800	9.0910	0.0055	0.0060	0.00
05/02/2007	OTH1 On 03-May-07			Index Future	253.1500	253.3960	253.1530	253.3960	15.00
05/02/2007	R153 On 03-May-07			Bond Future	8.0400	7.9900	116.6001	116.7403	54.00
05/02/2007	R153 On 02-August-07			Bond Future	7.9600	7.8210	119.1254	119.5147	0.00
05/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	18244	19414	18244	19414	0.00
05/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	3886	3654	3886	3654	0.00
05/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	22913	25740	22913	25740	0.00
05/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	7254	6188	7254	6188	0.00
05/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	25430	26716	25430	26716	0.00
05/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1930	1814	1930	1814	0.00
05/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	22930	24182	22930	24182	0.00
05/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	2466	2317	2466	2317	0.00
05/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	26889	29920	26889	29920	0.00
05/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5552	4690	5552	4690	0.00
05/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	24168	25438	24168	25438	0.00
05/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	2185	2053	2185	2053	0.00
05/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	27928	31007	27928	31007	0.00
05/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	5178	4364	5178	4364	0.00
05/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	28986	32110	28986	32110	0.00
05/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4824	4056	4824	4056	0.00
05/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	30682	32016	30682	32016	0.00
05/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	1139	1072	1139	1072	0.00
05/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	33376	36667	33376	36667	0.00
05/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3592	2990	3592	2990	0.00
05/02/2007	R157 On 03-May-07			Bond Future	7.6800	7.6600	137.3561	137.5051	504.00
05/02/2007	R157 On 02-August-07			Bond Future	7.6400	7.5440	140.2304	140.9312	0.00
05/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	15559	16539	15559	16539	60.00
05/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	29053	28542	29053	28542	0.00
05/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	70166	75983	70166	75983	0.00
05/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	9482	8291	9482	8291	0.00
05/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	35162	36507	35162	36507	0.00
05/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	11607	11462	11607	11462	60.00

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05/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	62741	64235	62741	64235	0.00
05/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	3465	3469	3465	3469	0.00
05/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	94469	95979	94469	95979	0.00
05/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	747	766	747	766	0.00
05/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	75157	76666	75157	76666	0.00
05/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	1953	1972	1953	1972	0.00
05/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81061	87172	81061	87172	0.00
05/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	6789	5891	6789	5891	0.00
05/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	78333	79844	78333	79844	0.00
05/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1678	1698	1678	1698	0.00
05/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	83863	90039	83863	90039	0.00
05/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	6223	5391	6223	5391	0.00
05/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	81530	83042	81530	83042	0.00
05/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1437	1458	1437	1458	0.00
05/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	81856	88637	81856	88637	0.00
05/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	861	634	861	634	0.00
05/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	98244	104693	98244	104693	0.00
05/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	3945	3386	3945	3386	0.00
05/02/2007	R186 On 03-May-07			Bond Future	7.3400	7.3230	136.5630	136.7676	0.00
05/02/2007	R186 On 02-August-07			Bond Future	7.3000	7.2800	134.2998	134.4914	0.00
05/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	112913	115018	112913	115018	0.00
05/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	3796	3855	3796	3855	0.00
05/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	124325	126190	124325	126190	0.00
05/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	10373	10323	10373	10323	0.00
05/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	133266	135365	133266	135365	0.00
05/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	2023	2076	2023	2076	0.00
05/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	142929	144827	142929	144827	0.00
05/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	6991	6973	6991	6973	0.00
05/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	143523	145616	143523	145616	0.00
05/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	1448	1495	1448	1495	0.00
05/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	147650	149554	147650	149554	0.00
05/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	6310	6298	6310	6298	0.00
05/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	152391	154300	152391	154300	0.00

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05/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	5687	5679	5687	5679	0.00
05/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	164004	166083	164004	166083	0.00
05/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	712	745	712	745	0.00
05/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	171488	173410	171488	173410	0.00
05/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3694	3700	3694	3700	0.00
05/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	138392	140489	138392	140489	0.00
05/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1714	1764	1714	1764	0.00
05/02/2007	R194 On 03-May-07			Bond Future	8.5400	8.4740	102.9751	103.0250	0.00
05/02/2007	R194 On 02-August-07			Bond Future	8.2800	8.2070	105.2684	105.3073	0.00
05/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4098	4448	4098	4448	0.00
05/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2449	2300	2449	2300	0.00
05/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6088	6358	6088	6358	0.00
05/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3510	3391	3510	3391	0.00
05/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	6691	7115	6691	7115	0.00
05/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1169	1093	1169	1093	0.00
05/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7797	8097	7797	8097	0.00
05/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2502	2413	2502	2413	0.00
05/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5313	5703	5313	5703	0.00
05/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1724	1615	1724	1615	0.00
05/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6744	7026	6744	7026	0.00
05/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	3077	2971	3077	2971	0.00
05/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5056	5438	5056	5438	0.00
05/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1855	1738	1855	1738	0.00
05/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5576	5973	5576	5973	0.00
05/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1600	1498	1600	1498	0.00
05/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7086	7374	7086	7374	0.00
05/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2876	2776	2876	2776	0.00
05/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	6914	7199	6914	7199	0.00
05/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2976	2872	2976	2872	0.00
05/02/2007	R196 On 03-May-07			Bond Future	8.4600	8.4090	104.3842	104.4749	0.00
05/02/2007	R196 On 02-August-07			Bond Future	8.3500	8.2970	106.7081	106.7887	0.00
05/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3572	4129	3572	4129	0.00
05/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2951	2601	2951	2601	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
05/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4050	4465	4050	4465	0.00
05/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5544	5154	5544	5154	0.00
05/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1775	2148	1775	2148	0.00
05/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5359	4825	5359	4825	0.00
05/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5912	6423	5912	6423	0.00
05/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3748	3455	3748	3455	0.00
05/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6197	6913	6197	6913	0.00
05/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1394	1203	1394	1203	0.00
05/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8199	8798	8199	8798	0.00
05/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2396	2189	2396	2189	0.00
05/02/2007	R201 On 03-May-07			Bond Future	7.6400	7.6190	109.6201	109.7505	0.00
05/02/2007	R201 On 02-August-07			Bond Future	7.5800	7.5560	107.6416	107.7634	0.00
05/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	52035	53334	52035	53334	0.00
05/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	2656	2650	2656	2650	0.00
05/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	58330	59461	58330	59461	0.00
05/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6466	6379	6466	6379	0.00
05/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	61962	63274	61962	63274	0.00
05/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	1506	1515	1506	1515	0.00
05/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	67223	68387	67223	68387	0.00
05/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	4547	4491	4547	4491	0.00
05/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	64497	65811	64497	65811	0.00
05/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1297	1307	1297	1307	0.00
05/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	69505	70675	69505	70675	0.00
05/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	4148	4099	4148	4099	0.00
05/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	67048	68364	67048	68364	0.00
05/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	1112	1124	1112	1124	0.00
05/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	71807	72983	71807	72983	0.00
05/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3779	3736	3779	3736	0.00
05/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	77365	78681	77365	78681	0.00
05/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	583	596	583	596	0.00
05/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	81187	82381	81187	82381	0.00
05/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	2563	2539	2563	2539	0.00
05/02/2007	R203 On 03-May-07			Bond Future	7.5500	7.5240	106.1911	106.3525	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
05/02/2007	R203 On 02-August-07			Bond Future	7.4900	7.4700	108.5586	108.7036	0.00
05/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	67371	68980	67371	68980	0.00
05/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	400	395	400	395	0.00
05/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	72054	73453	72054	73453	0.00
05/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2100	2049	2100	2049	0.00
05/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	80428	82042	80428	82042	0.00
05/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	135	136	135	136	0.00
05/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	84223	85647	84223	85647	0.00
05/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1146	1120	1146	1120	0.00
05/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	83687	85302	83687	85302	0.00
05/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	101	102	101	102	0.00
05/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	87299	88728	87299	88728	0.00
05/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	977	956	977	956	0.00
05/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	86939	88554	86939	88554	0.00
05/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	75	76	75	76	0.00
05/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	90383	91815	90383	91815	0.00
05/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	830	813	830	813	0.00
05/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	99852	101466	99852	101466	0.00
05/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	21	22	21	22	0.00
05/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	102752	104194	102752	104194	0.00
05/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	419	412	419	412	0.00
05/02/2007	R204 On 03-May-07			Bond Future	7.5200	7.4890	106.7269	106.9392	0.00
05/02/2007	R204 On 02-August-07			Bond Future	7.4700	7.4400	105.0580	105.2605	0.00
05/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	75962	78056	75962	78056	0.00
05/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	2404	2375	2404	2375	0.00
05/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	83224	85100	83224	85100	0.00
05/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6762	6614	6762	6614	0.00
05/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	88966	91082	88966	91082	0.00
05/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1317	1311	1317	1311	0.00
05/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	95040	96966	95040	96966	0.00
05/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4660	4562	4660	4562	0.00
05/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	92252	94372	92252	94372	0.00
05/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	1124	1122	1124	1122	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
05/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	98047	99984	98047	99984	0.00
05/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	4231	4143	4231	4143	0.00
05/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	95546	97668	95546	97668	0.00
05/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	956	956	956	956	0.00
05/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	101072	103018	101072	103018	0.00
05/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3835	3756	3835	3756	0.00
05/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	108753	110880	108753	110880	0.00
05/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	485	490	485	490	0.00
05/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	113305	115281	113305	115281	0.00
05/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2550	2502	2550	2502	0.00
05/02/2007	R206 On 03-May-07			Bond Future	7.6500	7.6590	101.5352	101.5044	0.00
05/02/2007	R206 On 02-August-07			Bond Future	7.5900	7.5960	100.0244	99.9794	0.00
05/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	13774	13784	13774	13784	0.00
05/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	8807	9126	8807	9126	0.00
05/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19918	19781	19918	19781	0.00
05/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11798	12111	11798	12111	0.00
05/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	22024	21951	22024	21951	0.00
05/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4397	4633	4397	4633	0.00
05/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27735	27531	27735	27531	0.00
05/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7319	7564	7319	7564	0.00
05/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31998	31837	31998	31837	0.00
05/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1912	2059	1912	2059	0.00
05/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36778	36506	36778	36506	0.00
05/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4253	4432	4253	4432	0.00
05/02/2007	R207 On 03-May-07			Bond Future	7.4400	7.4280	100.6724	100.8011	0.00
05/02/2007	R207 On 02-August-07			Bond Future	7.4000	7.3810	99.2639	99.3917	0.00
05/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	80538	81835	80538	81835	0.00
05/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	354	363	354	363	0.00
05/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	84837	86093	84837	86093	0.00
05/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1810	1788	1810	1788	0.00
05/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	94494	95787	94494	95787	0.00
05/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	124	129	124	129	0.00
05/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	98042	99311	98042	99311	0.00

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05/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	973	965	973	965	0.00
05/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	97963	99255	97963	99255	0.00
05/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	93	98	93	98	0.00
05/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	101360	102632	101360	102632	0.00
05/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	827	821	827	821	0.00
05/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	101421	102712	101421	102712	0.00
05/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	70	74	70	74	0.00
05/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	104679	105953	104679	105953	0.00
05/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	700	696	700	696	0.00
05/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	115109	116398	115109	116398	0.00
05/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	21	23	21	23	0.00
05/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117933	119211	117933	119211	0.00
05/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	349	348	349	348	0.00
05/02/2007	TRT1 On 03-May-07			Index Future	253.9600	254.2170	253.9560	254.2170	500.00
06/02/2007	CRD1 On 03-May-07			Index Future	110.2600	110.1670	110.2630	110.1670	10.00
06/02/2007	GOVI On 03-May-07			jGovi	257.5000	257.0705	257.4960	257.0705	144.00
06/02/2007	GOVI On 02-August-07			jGovi	263.1500	262.7160	263.1520	262.7160	175.00
06/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	224960	220705	224960	220705	0.00
06/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
06/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	226528	222170	226528	222170	0.00
06/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	8	10	8	10	0.00
06/02/2007	ILBI On 03-May-07			Index Future	276.4800	276.5400	276.4840	276.5400	0.00
06/02/2007	J153 On 31-August-10			jSwap	8.6500	8.6710	0.0395	0.0402	0.00
06/02/2007	J157 On 15-September-15			jSwap	8.3600	8.3970	0.0570	0.0546	0.00
06/02/2007	J186 On 21-December-26			jSwap	7.8700	7.9020	0.0365	0.0399	0.00
06/02/2007	J194 On 28-February-08			jSwap	9.0500	9.0590	0.0221	0.0222	0.00
06/02/2007	J201 On 22-December-14			jSwap	8.3900	8.4240	0.0512	0.0532	0.00
06/02/2007	J203 On 15-September-17			jSwap	8.2800	8.3060	0.0568	0.0589	0.00
06/02/2007	J204 On 21-December-18			jSwap	8.2000	8.2310	0.0533	0.0552	0.00
06/02/2007	J207 On 15-January-20			jSwap	8.1400	8.1660	0.0111	0.0131	0.00
06/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3290	0.0000	0.0000	0.00
06/02/2007	JFRA On 07-February-08			jFra	8.7800	8.7880	0.0214	0.0214	0.00
06/02/2007	JFRA On 03-May-07			jFra	9.2600	9.2630	0.0226	0.0226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2007	JFRA On 02-August-07			jFra	9.1700	9.1770	0.0223	0.0224	0.00
06/02/2007	JFRA On 01-November-07			jFra	8.9600	8.9650	0.0235	0.0235	0.00
06/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21534	21577	21534	21577	0.00
06/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18426	18438	18426	18438	0.00
06/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4301	4301	4301	4301	0.00
06/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	5	5	5	5	0.00
06/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4135	4150	4135	4150	0.00
06/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	62	62	62	62	0.00
06/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4030	4045	4030	4045	0.00
06/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	205	204	205	204	0.00
06/02/2007	JN02 On 03-May-07			jNote	8.7400	8.7550	0.1595	0.1597	0.00
06/02/2007	JN02 On 02-August-07			jNote	8.6000	8.6180	0.1572	0.1575	0.00
06/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5786	5922	5786	5922	0.00
06/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	15058	14955	15058	14955	0.00
06/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8834	8985	8834	8985	0.00
06/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	20698	20536	20698	20536	0.00
06/02/2007	JN05 On 03-May-07			jNote	8.3600	8.4000	0.3377	0.3391	0.00
06/02/2007	JN05 On 02-August-07			jNote	8.2900	8.3310	0.3356	0.3370	0.00
06/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	804	947	804	947	0.00
06/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36712	35258	36712	35258	0.00
06/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2458	2714	2458	2714	0.00
06/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	41326	39895	41326	39895	0.00
06/02/2007	JN10 On 03-May-07			jNote	8.1500	8.1820	0.5504	0.5517	0.00
06/02/2007	JN10 On 02-August-07			jNote	8.0900	8.1270	0.5483	0.5496	0.00
06/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	90	123	90	123	0.00
06/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	57641	55286	57641	55286	0.00
06/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	639	754	639	754	0.00
06/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62012	59791	62012	59791	0.00
06/02/2007	JROD On 28-February-07			jRod	8.6700	8.6710	0.0019	0.0019	0.00
06/02/2007	JROD On 30-March-07			jRod	8.9500	8.9550	0.0025	0.0026	0.00
06/02/2007	JROD On 30-April-07			jRod	9.2600	9.2700	0.0032	0.0032	0.00
06/02/2007	JROD On 31-May-07			jRod	9.0800	9.0790	0.0055	0.0055	0.00
06/02/2007	OTH1 On 03-May-07			Index Future	253.7300	253.1530	253.7330	253.1530	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2007	R153 On 03-May-07			Bond Future	7.9900	8.0350	116.7559	116.6001	54.00
06/02/2007	R153 On 02-August-07			Bond Future	7.8900	7.9550	119.3140	119.1254	0.00
06/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	19360	18244	19360	18244	0.00
06/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	3444	3886	3444	3886	0.00
06/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	24183	22913	24183	22913	0.00
06/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6637	7254	6637	7254	0.00
06/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26728	25430	26728	25430	0.00
06/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1670	1930	1670	1930	0.00
06/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	24173	22930	24173	22930	0.00
06/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	2152	2466	2152	2466	0.00
06/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	28267	26889	28267	26889	0.00
06/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5044	5552	5044	5552	0.00
06/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	25439	24168	25439	24168	0.00
06/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	1899	2185	1899	2185	0.00
06/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	29333	27928	29333	27928	0.00
06/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	4696	5178	4696	5178	0.00
06/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	30415	28986	30415	28986	0.00
06/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4367	4824	4367	4824	0.00
06/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32069	30682	32069	30682	0.00
06/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	969	1139	969	1139	0.00
06/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	34897	33376	34897	33376	0.00
06/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3227	3592	3227	3592	0.00
06/02/2007	R157 On 03-May-07			Bond Future	7.6300	7.6800	137.7291	137.3561	504.00
06/02/2007	R157 On 02-August-07			Bond Future	7.5700	7.6400	140.7409	140.2304	0.00
06/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	17014	15559	17014	15559	60.00
06/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	26778	29053	26778	29053	0.00
06/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	74198	70166	74198	70166	0.00
06/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	8409	9482	8409	9482	0.00
06/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	37626	35162	37626	35162	0.00
06/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	10341	11607	10341	11607	60.00
06/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	65965	62741	65965	62741	0.00
06/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	2959	3465	2959	3465	0.00
06/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	98060	94469	98060	94469	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	607	747	607	747	0.00
06/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78571	75157	78571	75157	0.00
06/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	1636	1953	1636	1953	0.00
06/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	85341	81061	85341	81061	0.00
06/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	5963	6789	5963	6789	0.00
06/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	81785	78333	81785	78333	0.00
06/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1399	1678	1399	1678	0.00
06/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	88198	83863	88198	83863	0.00
06/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	5452	6223	5452	6223	0.00
06/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85016	81530	85016	81530	0.00
06/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1192	1437	1192	1437	0.00
06/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	86756	81856	86756	81856	0.00
06/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	656	861	656	861	0.00
06/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	102817	98244	102817	98244	0.00
06/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	3413	3945	3413	3945	0.00
06/02/2007	R186 On 03-May-07			Bond Future	7.3100	7.3390	136.9471	136.5630	0.00
06/02/2007	R186 On 02-August-07			Bond Future	7.2600	7.2950	134.6962	134.2998	0.00
06/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	116340	112913	116340	112913	0.00
06/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	3382	3796	3382	3796	0.00
06/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	127609	124325	127609	124325	0.00
06/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	9694	10373	9694	10373	0.00
06/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	136859	133266	136859	133266	0.00
06/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	1776	2023	1776	2023	0.00
06/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	146395	142929	146395	142929	0.00
06/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	6493	6991	6493	6991	0.00
06/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	147177	143523	147177	143523	0.00
06/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	1261	1448	1261	1448	0.00
06/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	151155	147650	151155	147650	0.00
06/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	5851	6310	5851	6310	0.00
06/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	155933	152391	155933	152391	0.00
06/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	5264	5687	5264	5687	0.00
06/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	167743	164004	167743	164004	0.00
06/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	610	712	610	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	175156	171488	175156	171488	0.00
06/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3397	3694	3397	3694	0.00
06/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	142018	138392	142018	138392	0.00
06/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1499	1714	1499	1714	0.00
06/02/2007	R194 On 03-May-07			Bond Future	8.5500	8.5380	102.9689	102.9751	0.00
06/02/2007	R194 On 02-August-07			Bond Future	8.2900	8.2780	105.2630	105.2684	0.00
06/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4044	4098	4044	4098	0.00
06/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2457	2449	2457	2449	0.00
06/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6043	6088	6043	6088	0.00
06/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3520	3510	3520	3510	0.00
06/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	6630	6691	6630	6691	0.00
06/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1170	1169	1170	1169	0.00
06/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7748	7797	7748	7797	0.00
06/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2508	2502	2508	2502	0.00
06/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5254	5313	5254	5313	0.00
06/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1727	1724	1727	1724	0.00
06/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6697	6744	6697	6744	0.00
06/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	3086	3077	3086	3077	0.00
06/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	4998	5056	4998	5056	0.00
06/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1859	1855	1859	1855	0.00
06/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5516	5576	5516	5576	0.00
06/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1603	1600	1603	1600	0.00
06/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7038	7086	7038	7086	0.00
06/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2883	2876	2883	2876	0.00
06/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	6867	6914	6867	6914	0.00
06/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2983	2976	2983	2976	0.00
06/02/2007	R196 On 03-May-07			Bond Future	8.4800	8.4630	104.3540	104.3842	0.00
06/02/2007	R196 On 02-August-07			Bond Future	8.3700	8.3520	106.6788	106.7081	0.00
06/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3395	3572	3395	3572	0.00
06/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	3076	2951	3076	2951	0.00
06/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3906	4050	3906	4050	0.00
06/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5693	5544	5693	5544	0.00
06/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1660	1775	1660	1775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5546	5359	5546	5359	0.00
06/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5732	5912	5732	5912	0.00
06/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3861	3748	3861	3748	0.00
06/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5964	6197	5964	6197	0.00
06/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1463	1394	1463	1394	0.00
06/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7987	8199	7987	8199	0.00
06/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2476	2396	2476	2396	0.00
06/02/2007	R201 On 03-May-07			Bond Future	7.6100	7.6410	109.8040	109.6201	0.00
06/02/2007	R201 On 02-August-07			Bond Future	7.5500	7.5770	107.8273	107.6416	0.00
06/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	53611	52035	53611	52035	0.00
06/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	2393	2656	2393	2656	0.00
06/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	59803	58330	59803	58330	0.00
06/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6082	6466	6082	6466	0.00
06/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	63633	61962	63633	61962	0.00
06/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	1339	1506	1339	1506	0.00
06/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	68788	67223	68788	67223	0.00
06/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	4254	4547	4254	4547	0.00
06/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	66188	64497	66188	64497	0.00
06/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1149	1297	1149	1297	0.00
06/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	71090	69505	71090	69505	0.00
06/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	3875	4148	3875	4148	0.00
06/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	68756	67048	68756	67048	0.00
06/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	982	1112	982	1112	0.00
06/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	73412	71807	73412	71807	0.00
06/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3525	3779	3525	3779	0.00
06/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	79127	77365	79127	77365	0.00
06/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	508	583	508	583	0.00
06/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	82859	81187	82859	81187	0.00
06/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	2378	2563	2378	2563	0.00
06/02/2007	R203 On 03-May-07			Bond Future	7.5100	7.5460	106.4921	106.1911	0.00
06/02/2007	R203 On 02-August-07			Bond Future	7.4500	7.4900	108.8634	108.5586	0.00
06/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	70293	67371	70293	67371	0.00
06/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	311	400	311	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	74837	72054	74837	72054	0.00
06/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1835	2100	1835	2100	0.00
06/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	83405	80428	83405	80428	0.00
06/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	101	135	101	135	0.00
06/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	87112	84223	87112	84223	0.00
06/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	987	1146	987	1146	0.00
06/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	86671	83687	86671	83687	0.00
06/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	75	101	75	101	0.00
06/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	90208	87299	90208	87299	0.00
06/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	839	977	839	977	0.00
06/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	89930	86939	89930	86939	0.00
06/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	55	75	55	75	0.00
06/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	93310	90383	93310	90383	0.00
06/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	710	830	710	830	0.00
06/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	102856	99852	102856	99852	0.00
06/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	15	21	15	21	0.00
06/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	105733	102752	105733	102752	0.00
06/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	353	419	353	419	0.00
06/02/2007	R204 On 03-May-07			Bond Future	7.4800	7.5160	107.0100	106.7269	0.00
06/02/2007	R204 On 02-August-07			Bond Future	7.4300	7.4660	105.3463	105.0580	0.00
06/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	78504	75962	78504	75962	0.00
06/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	2115	2404	2115	2404	0.00
06/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	85621	83224	85621	83224	0.00
06/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6276	6762	6276	6762	0.00
06/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	91621	88966	91621	88966	0.00
06/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1141	1317	1141	1317	0.00
06/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	97561	95040	97561	95040	0.00
06/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4299	4660	4299	4660	0.00
06/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	94929	92252	94929	92252	0.00
06/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	970	1124	970	1124	0.00
06/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	100595	98047	100595	98047	0.00
06/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3896	4231	3896	4231	0.00
06/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	98243	95546	98243	95546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	822	956	822	956	0.00
06/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	103645	101072	103645	101072	0.00
06/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3526	3835	3526	3835	0.00
06/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	111509	108753	111509	108753	0.00
06/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	410	485	410	485	0.00
06/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	115966	113305	115966	113305	0.00
06/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2329	2550	2329	2550	0.00
06/02/2007	R206 On 03-May-07			Bond Future	7.6500	7.6530	101.5404	101.5352	0.00
06/02/2007	R206 On 02-August-07			Bond Future	7.5900	7.5870	100.0345	100.0244	0.00
06/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	13740	13774	13740	13774	0.00
06/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	8722	8807	8722	8807	0.00
06/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19935	19918	19935	19918	0.00
06/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11714	11798	11714	11798	0.00
06/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	22010	22024	22010	22024	0.00
06/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4332	4397	4332	4397	0.00
06/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27769	27735	27769	27735	0.00
06/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7252	7319	7252	7319	0.00
06/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	32008	31998	32008	31998	0.00
06/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1870	1912	1870	1912	0.00
06/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36828	36778	36828	36778	0.00
06/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4204	4253	4204	4253	0.00
06/02/2007	R207 On 03-May-07			Bond Future	7.4200	7.4440	100.8736	100.6724	0.00
06/02/2007	R207 On 02-August-07			Bond Future	7.3700	7.3970	99.4716	99.2639	0.00
06/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	82496	80538	82496	80538	0.00
06/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	300	354	300	354	0.00
06/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	86757	84837	86757	84837	0.00
06/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1653	1810	1653	1810	0.00
06/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	96485	94494	96485	94494	0.00
06/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	102	124	102	124	0.00
06/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	100026	98042	100026	98042	0.00
06/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	880	973	880	973	0.00
06/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	99958	97963	99958	97963	0.00
06/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	77	93	77	93	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	103356	101360	103356	101360	0.00
06/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	746	827	746	827	0.00
06/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	103419	101421	103419	101421	0.00
06/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	57	70	57	70	0.00
06/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	106687	104679	106687	104679	0.00
06/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	630	700	630	700	0.00
06/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	117117	115109	117117	115109	0.00
06/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	17	21	17	21	0.00
06/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119972	117933	119972	117933	0.00
06/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	311	349	311	349	0.00
06/02/2007	TRT1 On 03-May-07			Index Future	254.4400	253.9560	254.4390	253.9560	500.00
07/02/2007	CRD1 On 03-May-07			Index Future	110.2600	110.2630	110.2580	110.2630	10.00
07/02/2007	GOVI On 03-May-07			jGovi	257.4200	257.4960	257.4160	257.4960	149.00
07/02/2007	GOVI On 02-August-07			jGovi	263.0700	263.1520	263.0715	263.1520	9.00
07/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	224160	224960	224160	224960	0.00
07/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
07/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	225723	226528	225723	226528	0.00
07/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	8	8	8	8	0.00
07/02/2007	ILBI On 03-May-07			Index Future	276.3200	276.4840	276.3200	276.4840	0.00
07/02/2007	J153 On 31-August-10			jSwap	8.6300	8.6480	0.0388	0.0395	0.00
07/02/2007	J157 On 15-September-15			jSwap	8.3600	8.3620	0.0571	0.0570	0.00
07/02/2007	J186 On 21-December-26			jSwap	7.8700	7.8670	0.0366	0.0365	0.00
07/02/2007	J194 On 28-February-08			jSwap	9.0500	9.0540	0.0221	0.0221	0.00
07/02/2007	J201 On 22-December-14			jSwap	8.3900	8.3880	0.0513	0.0512	0.00
07/02/2007	J203 On 15-September-17			jSwap	8.2700	8.2760	0.0564	0.0568	0.00
07/02/2007	J204 On 21-December-18			jSwap	8.2100	8.2040	0.0537	0.0533	0.00
07/02/2007	J207 On 15-January-20			jSwap	8.1500	8.1400	0.0119	0.0111	0.00
07/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3290	0.0000	0.0000	0.00
07/02/2007	JFRA On 07-February-08			jFra	8.7700	8.7750	0.0214	0.0214	0.00
07/02/2007	JFRA On 03-May-07			jFra	9.2700	9.2630	0.0226	0.0226	0.00
07/02/2007	JFRA On 02-August-07			jFra	9.1700	9.1710	0.0223	0.0223	0.00
07/02/2007	JFRA On 01-November-07			jFra	8.9500	8.9590	0.0235	0.0235	0.00
07/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21503	21534	21503	21534	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18402	18426	18402	18426	0.00
07/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4306	4301	4306	4301	0.00
07/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	5	5	5	5	0.00
07/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4125	4135	4125	4135	0.00
07/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	62	62	62	62	0.00
07/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4008	4030	4008	4030	0.00
07/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	207	205	207	205	0.00
07/02/2007	JN02 On 03-May-07			jNote	8.7300	8.7420	0.1594	0.1595	0.00
07/02/2007	JN02 On 02-August-07			jNote	8.5900	8.6010	0.1570	0.1572	0.00
07/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5677	5786	5677	5786	0.00
07/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	15113	15058	15113	15058	0.00
07/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8705	8834	8705	8834	0.00
07/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	20825	20698	20825	20698	0.00
07/02/2007	JN05 On 03-May-07			jNote	8.3400	8.3610	0.3370	0.3377	0.00
07/02/2007	JN05 On 02-August-07			jNote	8.2700	8.2900	0.3349	0.3356	0.00
07/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	728	804	728	804	0.00
07/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	37458	36712	37458	36712	0.00
07/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2324	2458	2324	2458	0.00
07/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	42059	41326	42059	41326	0.00
07/02/2007	JN10 On 03-May-07			jNote	8.1400	8.1480	0.5502	0.5504	0.00
07/02/2007	JN10 On 02-August-07			jNote	8.0900	8.0940	0.5482	0.5483	0.00
07/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	80	90	80	90	0.00
07/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	58282	57641	58282	57641	0.00
07/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	608	639	608	639	0.00
07/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62503	62012	62503	62012	0.00
07/02/2007	JROD On 28-February-07			jRod	8.6600	8.6670	0.0019	0.0019	0.00
07/02/2007	JROD On 30-March-07			jRod	8.9400	8.9480	0.0025	0.0025	0.00
07/02/2007	JROD On 30-April-07			jRod	9.2600	9.2630	0.0032	0.0032	0.00
07/02/2007	JROD On 31-May-07			jRod	9.0700	9.0760	0.0055	0.0055	0.00
07/02/2007	OTH1 On 03-May-07			Index Future	253.7500	253.7330	253.7470	253.7330	15.00
07/02/2007	R153 On 03-May-07			Bond Future	7.9600	7.9850	116.8339	116.7559	54.00
07/02/2007	R153 On 02-August-07			Bond Future	7.8800	7.8900	119.3431	119.3140	0.00
07/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	19911	19360	19911	19360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	3215	3444	3215	3444	0.00
07/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	24353	24183	24353	24183	0.00
07/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6517	6637	6517	6637	0.00
07/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	27374	26728	27374	26728	0.00
07/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1536	1670	1536	1670	0.00
07/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	24790	24173	24790	24173	0.00
07/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	1989	2152	1989	2152	0.00
07/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	28457	28267	28457	28267	0.00
07/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	4944	5044	4944	5044	0.00
07/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	26071	25439	26071	25439	0.00
07/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	1751	1899	1751	1899	0.00
07/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	29527	29333	29527	29333	0.00
07/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	4600	4696	4600	4696	0.00
07/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	30614	30415	30614	30415	0.00
07/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4276	4367	4276	4367	0.00
07/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32761	32069	32761	32069	0.00
07/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	881	969	881	969	0.00
07/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	35114	34897	35114	34897	0.00
07/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3153	3227	3153	3227	0.00
07/02/2007	R157 On 03-May-07			Bond Future	7.6500	7.6300	137.5797	137.7291	504.00
07/02/2007	R157 On 02-August-07			Bond Future	7.6000	7.5700	140.5583	140.7409	0.00
07/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	16248	17014	16248	17014	60.00
07/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	27506	26778	27506	26778	0.00
07/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	72661	74198	72661	74198	0.00
07/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	8698	8409	8698	8409	0.00
07/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	36474	37626	36474	37626	0.00
07/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	10682	10341	10682	10341	60.00
07/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	64581	65965	64581	65965	0.00
07/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	3068	2959	3068	2959	0.00
07/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	96589	98060	96589	98060	0.00
07/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	630	607	630	607	0.00
07/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	77139	78571	77139	78571	0.00
07/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	1698	1636	1698	1636	0.00

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07/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	83730	85341	83730	85341	0.00
07/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	6178	5963	6178	5963	0.00
07/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	80344	81785	80344	81785	0.00
07/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1452	1399	1452	1399	0.00
07/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	86571	88198	86571	88198	0.00
07/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	5652	5452	5652	5452	0.00
07/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	83567	85016	83567	85016	0.00
07/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1237	1192	1237	1192	0.00
07/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	84983	86756	84983	86756	0.00
07/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	709	656	709	656	0.00
07/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	101123	102817	101123	102817	0.00
07/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	3545	3413	3545	3413	0.00
07/02/2007	R186 On 03-May-07			Bond Future	7.3100	7.3090	136.9984	136.9471	0.00
07/02/2007	R186 On 02-August-07			Bond Future	7.2600	7.2640	134.7346	134.6962	0.00
07/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	116734	116340	116734	116340	0.00
07/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	3264	3382	3264	3382	0.00
07/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	127858	127609	127858	127609	0.00
07/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	9558	9694	9558	9694	0.00
07/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	137299	136859	137299	136859	0.00
07/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	1701	1776	1701	1776	0.00
07/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	146676	146395	146676	146395	0.00
07/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	6389	6493	6389	6493	0.00
07/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	147633	147177	147633	147177	0.00
07/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	1203	1261	1203	1261	0.00
07/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	151443	151155	151443	151155	0.00
07/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	5754	5851	5754	5851	0.00
07/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	156228	155933	156228	155933	0.00
07/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	5175	5264	5175	5264	0.00
07/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	168224	167743	168224	167743	0.00
07/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	578	610	578	610	0.00
07/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	175475	175156	175475	175156	0.00
07/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3332	3397	3332	3397	0.00
07/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	142466	142018	142466	142018	0.00

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07/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1433	1499	1433	1499	0.00
07/02/2007	R194 On 03-May-07			Bond Future	8.4800	8.5460	103.0172	102.9689	0.00
07/02/2007	R194 On 02-August-07			Bond Future	8.2200	8.2880	105.3029	105.2630	0.00
07/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4312	4044	4312	4044	0.00
07/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2242	2457	2242	2457	0.00
07/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6268	6043	6268	6043	0.00
07/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3345	3520	3345	3520	0.00
07/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	6985	6630	6985	6630	0.00
07/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1041	1170	1041	1170	0.00
07/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8009	7748	8009	7748	0.00
07/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2368	2508	2368	2508	0.00
07/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5568	5254	5568	5254	0.00
07/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1558	1727	1558	1727	0.00
07/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6936	6697	6936	6697	0.00
07/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2925	3086	2925	3086	0.00
07/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5303	4998	5303	4998	0.00
07/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1681	1859	1681	1859	0.00
07/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5839	5516	5839	5516	0.00
07/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1442	1603	1442	1603	0.00
07/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7285	7038	7285	7038	0.00
07/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2730	2883	2730	2883	0.00
07/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7109	6867	7109	6867	0.00
07/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2826	2983	2826	2983	0.00
07/02/2007	R196 On 03-May-07			Bond Future	8.4700	8.4810	104.3691	104.3540	0.00
07/02/2007	R196 On 02-August-07			Bond Future	8.3700	8.3720	106.6847	106.6788	0.00
07/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3455	3395	3455	3395	0.00
07/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2985	3076	2985	3076	0.00
07/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3918	3906	3918	3906	0.00
07/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5647	5693	5647	5693	0.00
07/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1692	1660	1692	1660	0.00
07/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5427	5546	5427	5546	0.00
07/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5752	5732	5752	5732	0.00
07/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3822	3861	3822	3861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6056	5964	6056	5964	0.00
07/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1404	1463	1404	1463	0.00
07/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8015	7987	8015	7987	0.00
07/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2446	2476	2446	2476	0.00
07/02/2007	R201 On 03-May-07			Bond Future	7.6100	7.6100	109.8218	109.8040	0.00
07/02/2007	R201 On 02-August-07			Bond Future	7.5400	7.5450	107.8331	107.8273	0.00
07/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	53722	53611	53722	53611	0.00
07/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	2326	2393	2326	2393	0.00
07/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	59805	59803	59805	59803	0.00
07/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6026	6082	6026	6082	0.00
07/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	63766	63633	63766	63633	0.00
07/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	1294	1339	1294	1339	0.00
07/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	68801	68788	68801	68788	0.00
07/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	4208	4254	4208	4254	0.00
07/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	66325	66188	66325	66188	0.00
07/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1108	1149	1108	1149	0.00
07/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	71106	71090	71106	71090	0.00
07/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	3833	3875	3833	3875	0.00
07/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	68898	68756	68898	68756	0.00
07/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	946	982	946	982	0.00
07/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	73429	73412	73429	73412	0.00
07/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3485	3525	3485	3525	0.00
07/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	79284	79127	79284	79127	0.00
07/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	485	508	485	508	0.00
07/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	82886	82859	82886	82859	0.00
07/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	2346	2378	2346	2378	0.00
07/02/2007	R203 On 03-May-07			Bond Future	7.5100	7.5050	106.4407	106.4921	0.00
07/02/2007	R203 On 02-August-07			Bond Future	7.4600	7.4480	108.7980	108.8634	0.00
07/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	69778	70293	69778	70293	0.00
07/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	312	311	312	311	0.00
07/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	74211	74837	74211	74837	0.00
07/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1863	1835	1863	1835	0.00
07/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	82889	83405	82889	83405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	101	101	101	101	0.00
07/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	86473	87112	86473	87112	0.00
07/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1002	987	1002	987	0.00
07/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	86156	86671	86156	86671	0.00
07/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	75	75	75	75	0.00
07/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	89567	90208	89567	90208	0.00
07/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	851	839	851	839	0.00
07/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	89414	89930	89414	89930	0.00
07/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	55	55	55	55	0.00
07/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	92667	93310	92667	93310	0.00
07/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	721	710	721	710	0.00
07/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	102341	102856	102341	102856	0.00
07/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	15	15	15	15	0.00
07/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	105084	105733	105084	105733	0.00
07/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	358	353	358	353	0.00
07/02/2007	R204 On 03-May-07			Bond Future	7.4900	7.4800	106.9549	107.0100	0.00
07/02/2007	R204 On 02-August-07			Bond Future	7.4400	7.4290	105.2839	105.3463	0.00
07/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	77947	78504	77947	78504	0.00
07/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	2109	2115	2109	2115	0.00
07/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	85036	85621	85036	85621	0.00
07/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6315	6276	6315	6276	0.00
07/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	91062	91621	91062	91621	0.00
07/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1134	1141	1134	1141	0.00
07/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	96961	97561	96961	97561	0.00
07/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4323	4299	4323	4299	0.00
07/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	94371	94929	94371	94929	0.00
07/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	963	970	963	970	0.00
07/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	99993	100595	99993	100595	0.00
07/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3918	3896	3918	3896	0.00
07/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	97685	98243	97685	98243	0.00
07/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	815	822	815	822	0.00
07/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	103041	103645	103041	103645	0.00
07/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3545	3526	3545	3526	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	110953	111509	110953	111509	0.00
07/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	405	410	405	410	0.00
07/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	115353	115966	115353	115966	0.00
07/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2340	2329	2340	2329	0.00
07/02/2007	R206 On 03-May-07			Bond Future	7.6100	7.6520	101.7358	101.5404	0.00
07/02/2007	R206 On 02-August-07			Bond Future	7.5500	7.5850	100.2200	100.0345	0.00
07/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	14833	13740	14833	13740	0.00
07/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7860	8722	7860	8722	0.00
07/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	21007	19935	21007	19935	0.00
07/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10931	11714	10931	11714	0.00
07/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	23436	22010	23436	22010	0.00
07/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3804	4332	3804	4332	0.00
07/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	29063	27769	29063	27769	0.00
07/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6691	7252	6691	7252	0.00
07/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	33686	32008	33686	32008	0.00
07/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1594	1870	1594	1870	0.00
07/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	38310	36828	38310	36828	0.00
07/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3831	4204	3831	4204	0.00
07/02/2007	R207 On 03-May-07			Bond Future	7.4200	7.4190	100.8575	100.8736	0.00
07/02/2007	R207 On 02-August-07			Bond Future	7.3700	7.3710	99.4556	99.4716	0.00
07/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	82327	82496	82327	82496	0.00
07/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	291	300	291	300	0.00
07/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	86587	86757	86587	86757	0.00
07/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1642	1653	1642	1653	0.00
07/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	96320	96485	96320	96485	0.00
07/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	98	102	98	102	0.00
07/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	99859	100026	99859	100026	0.00
07/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	872	880	872	880	0.00
07/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	99794	99958	99794	99958	0.00
07/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	74	77	74	77	0.00
07/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	103189	103356	103189	103356	0.00
07/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	739	746	739	746	0.00
07/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	103256	103419	103256	103419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	55	57	55	57	0.00
07/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	106521	106687	106521	106687	0.00
07/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	624	630	624	630	0.00
07/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	116955	117117	116955	117117	0.00
07/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	16	17	16	17	0.00
07/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119809	119972	119809	119972	0.00
07/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	307	311	307	311	0.00
07/02/2007	TRT1 On 03-May-07			Index Future	254.3600	254.4390	254.3630	254.4390	500.00
08/02/2007	CRD1 On 03-May-07			Index Future	110.3400	110.2580	110.3380	110.2580	10.00
08/02/2007	GOVI On 03-May-07			jGovi	257.7100	257.4160	257.7080	257.4160	144.00
08/02/2007	GOVI On 02-August-07			jGovi	263.3700	263.0715	263.3710	263.0715	0.00
08/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	227080	224160	227080	224160	0.00
08/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
08/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	228717	225723	228717	225723	0.00
08/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	7	8	7	8	0.00
08/02/2007	ILBI On 03-May-07			Index Future	276.2600	276.3200	276.2570	276.3200	0.00
08/02/2007	J153 On 31-August-10			jSwap	8.6100	8.6290	0.0382	0.0388	0.00
08/02/2007	J157 On 15-September-15			jSwap	8.3200	8.3610	0.0599	0.0571	0.00
08/02/2007	J186 On 21-December-26			jSwap	7.8300	7.8680	0.0332	0.0366	0.00
08/02/2007	J194 On 28-February-08			jSwap	9.0500	9.0520	0.0221	0.0221	0.00
08/02/2007	J201 On 22-December-14			jSwap	8.3500	8.3880	0.0489	0.0513	0.00
08/02/2007	J203 On 15-September-17			jSwap	8.2400	8.2700	0.0542	0.0564	0.00
08/02/2007	J204 On 21-December-18			jSwap	8.1700	8.2090	0.0506	0.0537	0.00
08/02/2007	J207 On 15-January-20			jSwap	8.1000	8.1510	0.0082	0.0119	0.00
08/02/2007	JBAR On 21-December-05			jBar	9.3200	9.3290	0.0000	0.0000	0.00
08/02/2007	JFRA On 07-February-08			jFra	8.7700	8.7730	0.0214	0.0214	0.00
08/02/2007	JFRA On 03-May-07			jFra	9.2700	9.2650	0.0226	0.0226	0.00
08/02/2007	JFRA On 02-August-07			jFra	9.1700	9.1670	0.0223	0.0223	0.00
08/02/2007	JFRA On 01-November-07			jFra	8.9500	8.9500	0.0235	0.0235	0.00
08/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21472	21503	21472	21503	0.00
08/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18378	18402	18378	18402	0.00
08/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4305	4306	4305	4306	0.00
08/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	4	5	4	5	0.00

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08/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4124	4125	4124	4125	0.00
08/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	61	62	61	62	0.00
08/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4012	4008	4012	4008	0.00
08/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	205	207	205	207	0.00
08/02/2007	JN02 On 03-May-07			jNote	8.7300	8.7330	0.1592	0.1594	0.00
08/02/2007	JN02 On 02-August-07			jNote	8.5700	8.5870	0.1567	0.1570	0.00
08/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5574	5677	5574	5677	0.00
08/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	15156	15113	15156	15113	0.00
08/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8563	8705	8563	8705	0.00
08/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	20977	20825	20977	20825	0.00
08/02/2007	JN05 On 03-May-07			jNote	8.3200	8.3410	0.3362	0.3370	0.00
08/02/2007	JN05 On 02-August-07			jNote	8.2400	8.2690	0.3340	0.3349	0.00
08/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	650	728	650	728	0.00
08/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	38326	37458	38326	37458	0.00
08/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2165	2324	2165	2324	0.00
08/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	43014	42059	43014	42059	0.00
08/02/2007	JN10 On 03-May-07			jNote	8.1100	8.1390	0.5486	0.5502	0.00
08/02/2007	JN10 On 02-August-07			jNote	8.0500	8.0870	0.5465	0.5482	0.00
08/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	58	80	58	80	0.00
08/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60488	58282	60488	58282	0.00
08/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	508	608	508	608	0.00
08/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64851	62503	64851	62503	0.00
08/02/2007	JROD On 28-February-07			jRod	8.6600	8.6630	0.0018	0.0019	0.00
08/02/2007	JROD On 30-March-07			jRod	8.9300	8.9410	0.0025	0.0025	0.00
08/02/2007	JROD On 30-April-07			jRod	9.2400	9.2570	0.0032	0.0032	0.00
08/02/2007	JROD On 31-May-07			jRod	9.0700	9.0740	0.0054	0.0055	0.00
08/02/2007	OTH1 On 03-May-07			Index Future	254.0900	253.7470	254.0860	253.7470	15.00
08/02/2007	R153 On 03-May-07			Bond Future	7.9500	7.9600	116.8651	116.8339	54.00
08/02/2007	R153 On 02-August-07			Bond Future	7.8700	7.8800	119.3721	119.3431	0.00
08/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	20109	19911	20109	19911	0.00
08/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	3101	3215	3101	3215	0.00
08/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	24525	24353	24525	24353	0.00
08/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6398	6517	6398	6517	0.00

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08/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	27617	27374	27617	27374	0.00
08/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1467	1536	1467	1536	0.00
08/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	25020	24790	25020	24790	0.00
08/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	1907	1989	1907	1989	0.00
08/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	28648	28457	28648	28457	0.00
08/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	4844	4944	4844	4944	0.00
08/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	26308	26071	26308	26071	0.00
08/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	1675	1751	1675	1751	0.00
08/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	29723	29527	29723	29527	0.00
08/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	4505	4600	4505	4600	0.00
08/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	30814	30614	30814	30614	0.00
08/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4185	4276	4185	4276	0.00
08/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	33027	32761	33027	32761	0.00
08/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	836	881	836	881	0.00
08/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	35331	35114	35331	35114	0.00
08/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3080	3153	3080	3153	0.00
08/02/2007	R157 On 03-May-07			Bond Future	7.6300	7.6500	137.7291	137.5797	504.00
08/02/2007	R157 On 02-August-07			Bond Future	7.5800	7.5950	140.7043	140.5583	0.00
08/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	16766	16248	16766	16248	60.00
08/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	26530	27506	26530	27506	0.00
08/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	73781	72661	73781	72661	0.00
08/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	8357	8698	8357	8698	0.00
08/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	37408	36474	37408	36474	0.00
08/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	10123	10682	10123	10682	60.00
08/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	65846	64581	65846	64581	0.00
08/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	2840	3068	2840	3068	0.00
08/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	98019	96589	98019	96589	0.00
08/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	566	630	566	630	0.00
08/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78489	77139	78489	77139	0.00
08/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	1555	1698	1555	1698	0.00
08/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	84926	83730	84926	83730	0.00
08/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	5914	6178	5914	6178	0.00
08/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	81711	80344	81711	80344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1326	1452	1326	1452	0.00
08/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	87785	86571	87785	86571	0.00
08/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	5405	5652	5405	5652	0.00
08/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	84950	83567	84950	83567	0.00
08/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1126	1237	1126	1237	0.00
08/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	86382	84983	86382	84983	0.00
08/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	647	709	647	709	0.00
08/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	102412	101123	102412	101123	0.00
08/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	3373	3545	3373	3545	0.00
08/02/2007	R186 On 03-May-07			Bond Future	7.2800	7.3050	137.3200	136.9984	0.00
08/02/2007	R186 On 02-August-07			Bond Future	7.2400	7.2610	135.0558	134.7346	0.00
08/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	119626	116734	119626	116734	0.00
08/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	2940	3264	2940	3264	0.00
08/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	130534	127858	130534	127858	0.00
08/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	9022	9558	9022	9558	0.00
08/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	140324	137299	140324	137299	0.00
08/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	1511	1701	1511	1701	0.00
08/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	149496	146676	149496	146676	0.00
08/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	5998	6389	5998	6389	0.00
08/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	150706	147633	150706	147633	0.00
08/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	1061	1203	1061	1203	0.00
08/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	154295	151443	154295	151443	0.00
08/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	5395	5754	5395	5754	0.00
08/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	159109	156228	159109	156228	0.00
08/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4845	5175	4845	5175	0.00
08/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	171363	168224	171363	168224	0.00
08/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	502	578	502	578	0.00
08/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	178455	175475	178455	175475	0.00
08/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3101	3332	3101	3332	0.00
08/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	145516	142466	145516	142466	0.00
08/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1269	1433	1269	1433	0.00
08/02/2007	R194 On 03-May-07			Bond Future	8.4700	8.4840	103.0289	103.0172	0.00
08/02/2007	R194 On 02-August-07			Bond Future	8.1900	8.2150	105.3161	105.3029	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4365	4312	4365	4312	0.00
08/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2178	2242	2178	2242	0.00
08/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6334	6268	6334	6268	0.00
08/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3280	3345	3280	3345	0.00
08/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	7062	6985	7062	6985	0.00
08/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1001	1041	1001	1041	0.00
08/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8087	8009	8087	8009	0.00
08/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2316	2368	2316	2368	0.00
08/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5633	5568	5633	5568	0.00
08/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1506	1558	1506	1558	0.00
08/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7008	6936	7008	6936	0.00
08/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2865	2925	2865	2925	0.00
08/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5366	5303	5366	5303	0.00
08/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1626	1681	1626	1681	0.00
08/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5906	5839	5906	5839	0.00
08/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1392	1442	1392	1442	0.00
08/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7359	7285	7359	7285	0.00
08/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2672	2730	2672	2730	0.00
08/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7182	7109	7182	7109	0.00
08/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2768	2826	2768	2826	0.00
08/02/2007	R196 On 03-May-07			Bond Future	8.3900	8.4720	104.5135	104.3691	0.00
08/02/2007	R196 On 02-August-07			Bond Future	8.2700	8.3680	106.8341	106.6847	0.00
08/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4245	3455	4245	3455	0.00
08/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2331	2985	2331	2985	0.00
08/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4606	3918	4606	3918	0.00
08/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4841	5647	4841	5647	0.00
08/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2188	1692	2188	1692	0.00
08/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4478	5427	4478	5427	0.00
08/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6622	5752	6622	5752	0.00
08/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3199	3822	3199	3822	0.00
08/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7124	6056	7124	6056	0.00
08/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1027	1404	1027	1404	0.00
08/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9057	8015	9057	8015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1994	2446	1994	2446	0.00
08/02/2007	R201 On 03-May-07			Bond Future	7.5800	7.6070	109.9704	109.8218	0.00
08/02/2007	R201 On 02-August-07			Bond Future	7.5200	7.5440	107.9902	107.8331	0.00
08/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	55004	53722	55004	53722	0.00
08/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	2122	2326	2122	2326	0.00
08/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	61059	59805	61059	59805	0.00
08/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5709	6026	5709	6026	0.00
08/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	65125	63766	65125	63766	0.00
08/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	1167	1294	1167	1294	0.00
08/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	70131	68801	70131	68801	0.00
08/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	3968	4208	3968	4208	0.00
08/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	67699	66325	67699	66325	0.00
08/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	996	1108	996	1108	0.00
08/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	72452	71106	72452	71106	0.00
08/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	3609	3833	3609	3833	0.00
08/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	70286	68898	70286	68898	0.00
08/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	847	946	847	946	0.00
08/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	74792	73429	74792	73429	0.00
08/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3277	3485	3277	3485	0.00
08/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	80713	79284	80713	79284	0.00
08/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	429	485	429	485	0.00
08/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	84305	82886	84305	82886	0.00
08/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	2195	2346	2195	2346	0.00
08/02/2007	R203 On 03-May-07			Bond Future	7.4900	7.5120	106.6247	106.4407	0.00
08/02/2007	R203 On 02-August-07			Bond Future	7.4300	7.4570	108.9871	108.7980	0.00
08/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	71569	69778	71569	69778	0.00
08/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	262	312	262	312	0.00
08/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	75942	74211	75942	74211	0.00
08/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1703	1863	1703	1863	0.00
08/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	84711	82889	84711	82889	0.00
08/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	82	101	82	101	0.00
08/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	88269	86473	88269	86473	0.00
08/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	907	1002	907	1002	0.00

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08/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	87982	86156	87982	86156	0.00
08/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	61	75	61	75	0.00
08/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	91375	89567	91375	89567	0.00
08/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	768	851	768	851	0.00
08/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	91244	89414	91244	89414	0.00
08/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	44	55	44	55	0.00
08/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	94486	92667	94486	92667	0.00
08/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	649	721	649	721	0.00
08/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	104178	102341	104178	102341	0.00
08/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	11	15	11	15	0.00
08/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	106936	105084	106936	105084	0.00
08/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	319	358	319	358	0.00
08/02/2007	R204 On 03-May-07			Bond Future	7.4600	7.4870	107.1914	106.9549	0.00
08/02/2007	R204 On 02-August-07			Bond Future	7.4100	7.4370	105.5260	105.2839	0.00
08/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	80084	77947	80084	77947	0.00
08/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1881	2109	1881	2109	0.00
08/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	87059	85036	87059	85036	0.00
08/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5917	6315	5917	6315	0.00
08/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	93290	91062	93290	91062	0.00
08/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	997	1134	997	1134	0.00
08/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	99087	96961	99087	96961	0.00
08/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4028	4323	4028	4323	0.00
08/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	96616	94371	96616	94371	0.00
08/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	843	963	843	963	0.00
08/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	102141	99993	102141	99993	0.00
08/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3645	3918	3645	3918	0.00
08/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	99946	97685	99946	97685	0.00
08/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	711	815	711	815	0.00
08/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	105210	103041	105210	103041	0.00
08/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3293	3545	3293	3545	0.00
08/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	113261	110953	113261	110953	0.00
08/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	348	405	348	405	0.00
08/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	117595	115353	117595	115353	0.00

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08/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2161	2340	2161	2340	0.00
08/02/2007	R206 On 03-May-07			Bond Future	7.6000	7.6140	101.8337	101.7358	0.00
08/02/2007	R206 On 02-August-07			Bond Future	7.5300	7.5480	100.3254	100.2200	0.00
08/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	15369	14833	15369	14833	0.00
08/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7418	7860	7418	7860	0.00
08/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	21613	21007	21613	21007	0.00
08/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10483	10931	10483	10931	0.00
08/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	24144	23436	24144	23436	0.00
08/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3533	3804	3533	3804	0.00
08/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	29797	29063	29797	29063	0.00
08/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6370	6691	6370	6691	0.00
08/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	34524	33686	34524	33686	0.00
08/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1453	1594	1453	1594	0.00
08/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	39152	38310	39152	38310	0.00
08/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3618	3831	3618	3831	0.00
08/02/2007	R207 On 03-May-07			Bond Future	7.4000	7.4210	101.0188	100.8575	0.00
08/02/2007	R207 On 02-August-07			Bond Future	7.3500	7.3730	99.6158	99.4556	0.00
08/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	83900	82327	83900	82327	0.00
08/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	252	291	252	291	0.00
08/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	88071	86587	88071	86587	0.00
08/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1525	1642	1525	1642	0.00
08/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	97917	96320	97917	96320	0.00
08/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	83	98	83	98	0.00
08/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	101391	99859	101391	99859	0.00
08/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	803	872	803	872	0.00
08/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	101395	99794	101395	99794	0.00
08/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	62	74	62	74	0.00
08/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	104731	103189	104731	103189	0.00
08/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	679	739	679	739	0.00
08/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	104860	103256	104860	103256	0.00
08/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	46	55	46	55	0.00
08/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	108070	106521	108070	106521	0.00
08/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	572	624	572	624	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	118565	116955	118565	116955	0.00
08/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	13	16	13	16	0.00
08/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	121382	119809	121382	119809	0.00
08/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	279	307	279	307	0.00
08/02/2007	TRT1 On 03-May-07			Index Future	254.6500	254.3630	254.6510	254.3630	500.00
09/02/2007	CRD1 On 03-May-07			Index Future	110.3000	110.3380	110.2970	110.3380	10.00
09/02/2007	GOVI On 03-May-07			jGovi	257.5800	257.7080	257.5800	257.7080	144.00
09/02/2007	GOVI On 02-August-07			jGovi	263.2400	263.3710	263.2410	263.3710	0.00
09/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	225800	227080	225800	227080	0.00
09/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
09/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	227417	228717	227417	228717	0.00
09/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	7	7	7	7	0.00
09/02/2007	ILBI On 03-May-07			Index Future	275.9300	276.2570	275.9290	276.2570	0.00
09/02/2007	ILBI On 02-August-07			Index Future	275.9300	0.0000	275.9290	0.0000	0.00
09/02/2007	J153 On 31-August-10			jSwap	8.6300	8.6110	0.0388	0.0382	0.00
09/02/2007	J157 On 15-September-15			jSwap	8.3300	8.3180	0.0594	0.0599	0.00
09/02/2007	J186 On 21-December-26			jSwap	7.8200	7.8330	0.0323	0.0332	0.00
09/02/2007	J194 On 28-February-08			jSwap	9.0700	9.0540	0.0224	0.0221	0.00
09/02/2007	J201 On 22-December-14			jSwap	8.3500	8.3460	0.0492	0.0489	0.00
09/02/2007	J203 On 15-September-17			jSwap	8.2400	8.2390	0.0545	0.0542	0.00
09/02/2007	J204 On 21-December-18			jSwap	8.1700	8.1670	0.0509	0.0506	0.00
09/02/2007	J207 On 15-January-20			jSwap	8.1100	8.1040	0.0085	0.0082	0.00
09/02/2007	JBAR On 21-December-05			jBar	9.3500	9.3210	0.0000	0.0000	0.00
09/02/2007	JFRA On 07-February-08			jFra	8.8000	8.7710	0.0215	0.0214	0.00
09/02/2007	JFRA On 03-May-07			jFra	9.2900	9.2650	0.0226	0.0226	0.00
09/02/2007	JFRA On 02-August-07			jFra	9.1900	9.1670	0.0224	0.0223	0.00
09/02/2007	JFRA On 01-November-07			jFra	8.9700	8.9520	0.0235	0.0235	0.00
09/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21481	21472	21481	21472	0.00
09/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18317	18378	18317	18378	0.00
09/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4365	4305	4365	4305	0.00
09/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	4	4	4	4	0.00
09/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4174	4124	4174	4124	0.00
09/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	57	61	57	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4061	4012	4061	4012	0.00
09/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	196	205	196	205	0.00
09/02/2007	JN02 On 03-May-07			jNote	8.7500	8.7250	0.1596	0.1592	0.00
09/02/2007	JN02 On 02-August-07			jNote	8.6000	8.5710	0.1571	0.1567	0.00
09/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5659	5574	5659	5574	0.00
09/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	14838	15156	14838	15156	0.00
09/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8683	8563	8683	8563	0.00
09/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	20655	20977	20655	20977	0.00
09/02/2007	JN05 On 03-May-07			jNote	8.3300	8.3180	0.3366	0.3362	0.00
09/02/2007	JN05 On 02-August-07			jNote	8.2600	8.2420	0.3344	0.3340	0.00
09/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	663	650	663	650	0.00
09/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	37838	38326	37838	38326	0.00
09/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2210	2165	2210	2165	0.00
09/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	42517	43014	42517	43014	0.00
09/02/2007	JN10 On 03-May-07			jNote	8.1100	8.1070	0.5486	0.5486	0.00
09/02/2007	JN10 On 02-August-07			jNote	8.0500	8.0520	0.5464	0.5465	0.00
09/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	57	58	57	58	0.00
09/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60260	60488	60260	60488	0.00
09/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	506	508	506	508	0.00
09/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64690	64851	64690	64851	0.00
09/02/2007	JROD On 28-February-07			jRod	8.6600	8.6570	0.0023	0.0018	0.00
09/02/2007	JROD On 30-March-07			jRod	8.9300	8.9280	0.0029	0.0025	0.00
09/02/2007	JROD On 30-April-07			jRod	9.2600	9.2390	0.0036	0.0032	0.00
09/02/2007	JROD On 31-May-07			jRod	9.0800	9.0650	0.0059	0.0054	0.00
09/02/2007	OTH1 On 03-May-07			Index Future	253.9300	254.0860	253.9270	254.0860	15.00
09/02/2007	R153 On 03-May-07			Bond Future	7.9500	7.9500	116.8651	116.8651	54.00
09/02/2007	R153 On 02-August-07			Bond Future	7.8700	7.8700	119.3721	119.3721	0.00
09/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	20236	20109	20236	20109	0.00
09/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	3228	3101	3228	3101	0.00
09/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	24775	24525	24775	24525	0.00
09/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6648	6398	6648	6398	0.00
09/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	27848	27617	27848	27617	0.00
09/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1699	1467	1699	1467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	25230	25020	25230	25020	0.00
09/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	2117	1907	2117	1907	0.00
09/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	29080	28648	29080	28648	0.00
09/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5276	4844	5276	4844	0.00
09/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	26530	26308	26530	26308	0.00
09/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	1898	1675	1898	1675	0.00
09/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	30193	29723	30193	29723	0.00
09/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	4975	4505	4975	4505	0.00
09/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	31318	30814	31318	30814	0.00
09/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4690	4185	4690	4185	0.00
09/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	33267	33027	33267	33027	0.00
09/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	1075	836	1075	836	0.00
09/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	35942	35331	35942	35331	0.00
09/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3690	3080	3690	3080	0.00
09/02/2007	R157 On 03-May-07			Bond Future	7.6400	7.6300	137.6544	137.7291	504.00
09/02/2007	R157 On 02-August-07			Bond Future	7.5900	7.5750	140.6313	140.7043	0.00
09/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	15289	16766	15289	16766	60.00
09/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	25800	26530	25800	26530	0.00
09/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	74202	73781	74202	73781	0.00
09/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	9509	8357	9509	8357	0.00
09/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	36773	37408	36773	37408	0.00
09/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	10235	10123	10235	10123	60.00
09/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	65634	65846	65634	65846	0.00
09/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	3375	2840	3375	2840	0.00
09/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	97667	98019	97667	98019	0.00
09/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	961	566	961	566	0.00
09/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78261	78489	78261	78489	0.00
09/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	2073	1555	2073	1555	0.00
09/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	85533	84926	85533	84926	0.00
09/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	7251	5914	7251	5914	0.00
09/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	81468	81711	81468	81711	0.00
09/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1829	1326	1829	1326	0.00
09/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	88419	87785	88419	87785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	6770	5405	6770	5405	0.00
09/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	84689	84950	84689	84950	0.00
09/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1612	1126	1612	1126	0.00
09/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	91324	86382	91324	86382	0.00
09/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	6319	647	6319	647	0.00
09/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	103091	102412	103091	102412	0.00
09/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	4783	3373	4783	3373	0.00
09/02/2007	R186 On 03-May-07			Bond Future	7.3000	7.2800	137.1269	137.3200	0.00
09/02/2007	R186 On 02-August-07			Bond Future	7.2500	7.2360	134.8758	135.0558	0.00
09/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	118417	119626	118417	119626	0.00
09/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	3661	2940	3661	2940	0.00
09/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	130433	130534	130433	130534	0.00
09/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	10721	9022	10721	9022	0.00
09/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	139038	140324	139038	140324	0.00
09/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	2156	1511	2156	1511	0.00
09/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	149543	149496	149543	149496	0.00
09/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	7844	5998	7844	5998	0.00
09/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	149358	150706	149358	150706	0.00
09/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	1644	1061	1644	1061	0.00
09/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	154351	154295	154351	154295	0.00
09/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	7251	5395	7251	5395	0.00
09/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	159166	159109	159166	159109	0.00
09/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	6701	4845	6701	4845	0.00
09/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	169876	171363	169876	171363	0.00
09/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	946	502	946	502	0.00
09/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	178437	178455	178437	178455	0.00
09/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	4882	3101	4882	3101	0.00
09/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	144201	145516	144201	145516	0.00
09/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1884	1269	1884	1269	0.00
09/02/2007	R194 On 03-May-07			Bond Future	8.5300	8.4690	102.9853	103.0289	0.00
09/02/2007	R194 On 02-August-07			Bond Future	8.2500	8.1910	105.2843	105.3161	0.00
09/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4085	4365	4085	4365	0.00
09/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2334	2178	2334	2178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6130	6334	6130	6334	0.00
09/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3394	3280	3394	3280	0.00
09/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	6710	7062	6710	7062	0.00
09/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1086	1001	1086	1001	0.00
09/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7857	8087	7857	8087	0.00
09/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2403	2316	2403	2316	0.00
09/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5314	5633	5314	5633	0.00
09/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1624	1506	1624	1506	0.00
09/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6793	7008	6793	7008	0.00
09/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2968	2865	2968	2865	0.00
09/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5054	5366	5054	5366	0.00
09/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1752	1626	1752	1626	0.00
09/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5581	5906	5581	5906	0.00
09/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1503	1392	1503	1392	0.00
09/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7139	7359	7139	7359	0.00
09/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2770	2672	2770	2672	0.00
09/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	6965	7182	6965	7182	0.00
09/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2868	2768	2868	2768	0.00
09/02/2007	R196 On 03-May-07			Bond Future	8.4700	8.3860	104.3708	104.5135	0.00
09/02/2007	R196 On 02-August-07			Bond Future	8.3600	8.2660	106.7008	106.8341	0.00
09/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3425	4245	3425	4245	0.00
09/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2939	2331	2939	2331	0.00
09/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3963	4606	3963	4606	0.00
09/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5531	4841	5531	4841	0.00
09/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1663	2188	1663	2188	0.00
09/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5381	4478	5381	4478	0.00
09/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5817	6622	5817	6622	0.00
09/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3727	3199	3727	3199	0.00
09/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6036	7124	6036	7124	0.00
09/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1367	1027	1367	1027	0.00
09/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8101	9057	8101	9057	0.00
09/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2371	1994	2371	1994	0.00
09/02/2007	R201 On 03-May-07			Bond Future	7.5900	7.5820	109.9109	109.9704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2007	R201 On 02-August-07			Bond Future	7.5300	7.5170	107.9436	107.9902	0.00
09/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	54804	55004	54804	55004	0.00
09/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	2516	2122	2516	2122	0.00
09/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	61440	61059	61440	61059	0.00
09/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6556	5709	6556	5709	0.00
09/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	64914	65125	64914	65125	0.00
09/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	1551	1167	1551	1167	0.00
09/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	70629	70131	70629	70131	0.00
09/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	4931	3968	4931	3968	0.00
09/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	67478	67699	67478	67699	0.00
09/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1370	996	1370	996	0.00
09/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	72966	72452	72966	72452	0.00
09/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	4588	3609	4588	3609	0.00
09/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	70052	70286	70052	70286	0.00
09/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	1208	847	1208	847	0.00
09/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	75319	74792	75319	74792	0.00
09/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	4270	3277	4270	3277	0.00
09/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	80413	80713	80413	80713	0.00
09/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	724	429	724	429	0.00
09/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	84839	84305	84839	84305	0.00
09/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	3194	2195	3194	2195	0.00
09/02/2007	R203 On 03-May-07			Bond Future	7.5000	7.4870	106.5510	106.6247	0.00
09/02/2007	R203 On 02-August-07			Bond Future	7.4400	7.4310	108.9289	108.9871	0.00
09/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	70836	71569	70836	71569	0.00
09/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	266	262	266	262	0.00
09/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	75380	75942	75380	75942	0.00
09/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1724	1703	1724	1703	0.00
09/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	83975	84711	83975	84711	0.00
09/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	83	82	83	82	0.00
09/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	87697	88269	87697	88269	0.00
09/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	918	907	918	907	0.00
09/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	87246	87982	87246	87982	0.00
09/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	61	61	61	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	90802	91375	90802	91375	0.00
09/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	777	768	777	768	0.00
09/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	90508	91244	90508	91244	0.00
09/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	44	44	44	44	0.00
09/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	93911	94486	93911	94486	0.00
09/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	656	649	656	649	0.00
09/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	103441	104178	103441	104178	0.00
09/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	11	11	11	11	0.00
09/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	106357	106936	106357	106936	0.00
09/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	322	319	322	319	0.00
09/02/2007	R204 On 03-May-07			Bond Future	7.4700	7.4570	107.1125	107.1914	0.00
09/02/2007	R204 On 02-August-07			Bond Future	7.4200	7.4060	105.4556	105.5260	0.00
09/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	79305	80084	79305	80084	0.00
09/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1891	1881	1891	1881	0.00
09/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	86402	87059	86402	87059	0.00
09/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5964	5917	5964	5917	0.00
09/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	92504	93290	92504	93290	0.00
09/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1000	997	1000	997	0.00
09/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	98414	99087	98414	99087	0.00
09/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4059	4028	4059	4028	0.00
09/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	95829	96616	95829	96616	0.00
09/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	845	843	845	843	0.00
09/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	101465	102141	101465	102141	0.00
09/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3672	3645	3672	3645	0.00
09/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	99158	99946	99158	99946	0.00
09/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	712	711	712	711	0.00
09/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	104531	105210	104531	105210	0.00
09/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3318	3293	3318	3293	0.00
09/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	112470	113261	112470	113261	0.00
09/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	347	348	347	348	0.00
09/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	116907	117595	116907	117595	0.00
09/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2176	2161	2176	2161	0.00
09/02/2007	R206 On 03-May-07			Bond Future	7.6000	7.5950	101.7873	101.8337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2007	R206 On 02-August-07			Bond Future	7.5300	7.5270	100.2902	100.3254	0.00
09/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	15021	15369	15021	15369	0.00
09/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7533	7418	7533	7418	0.00
09/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	21353	21613	21353	21613	0.00
09/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10575	10483	10575	10483	0.00
09/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	23735	24144	23735	24144	0.00
09/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3587	3533	3587	3533	0.00
09/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	29502	29797	29502	29797	0.00
09/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6427	6370	6427	6370	0.00
09/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	34080	34524	34080	34524	0.00
09/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1473	1453	1473	1453	0.00
09/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	38833	39152	38833	39152	0.00
09/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3650	3618	3650	3618	0.00
09/02/2007	R207 On 03-May-07			Bond Future	7.4100	7.4010	100.9381	101.0188	0.00
09/02/2007	R207 On 02-August-07			Bond Future	7.3600	7.3530	99.5437	99.6158	0.00
09/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	83097	83900	83097	83900	0.00
09/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	255	252	255	252	0.00
09/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	87373	88071	87373	88071	0.00
09/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1547	1525	1547	1525	0.00
09/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	97111	97917	97111	97917	0.00
09/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	84	83	84	83	0.00
09/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	100682	101391	100682	101391	0.00
09/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	815	803	815	803	0.00
09/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	100589	101395	100589	101395	0.00
09/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	62	62	62	62	0.00
09/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	104020	104731	104020	104731	0.00
09/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	689	679	689	679	0.00
09/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	104053	104860	104053	104860	0.00
09/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	46	46	46	46	0.00
09/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	107357	108070	107357	108070	0.00
09/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	580	572	580	572	0.00
09/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	117758	118565	117758	118565	0.00
09/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	13	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	120665	121382	120665	121382	0.00
09/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	283	279	283	279	0.00
09/02/2007	TRT1 On 03-May-07			Index Future	254.5300	254.6510	254.5250	254.6510	500.00
12/02/2007	CRD1 On 03-May-07			Index Future	109.9700	110.2970	109.9660	110.2970	10.00
12/02/2007	GOVI On 03-May-07			jGovi	256.3600	257.5800	256.3600	257.5800	144.00
12/02/2007	GOVI On 02-August-07			jGovi	262.0000	263.2410	262.0000	263.2410	0.00
12/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	213600	225800	213600	225800	0.00
12/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
12/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	215012	227417	215012	227417	0.00
12/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	12	7	12	7	0.00
12/02/2007	ILBI On 03-May-07			Index Future	275.8600	275.9290	275.8630	275.9290	0.00
12/02/2007	ILBI On 02-August-07			Index Future	282.2700	275.9290	282.2650	275.9290	0.00
12/02/2007	J153 On 31-August-10			jSwap	8.7200	8.6270	0.0420	0.0388	0.00
12/02/2007	J157 On 15-September-15			jSwap	8.4400	8.3260	0.0521	0.0594	0.00
12/02/2007	J186 On 21-December-26			jSwap	7.9400	7.8240	0.0432	0.0323	0.00
12/02/2007	J194 On 28-February-08			jSwap	9.1100	9.0710	0.0229	0.0224	0.00
12/02/2007	J201 On 22-December-14			jSwap	8.4700	8.3510	0.0557	0.0492	0.00
12/02/2007	J203 On 15-September-17			jSwap	8.3600	8.2420	0.0625	0.0545	0.00
12/02/2007	J204 On 21-December-18			jSwap	8.2900	8.1710	0.0598	0.0509	0.00
12/02/2007	J207 On 15-January-20			jSwap	8.2300	8.1070	0.0181	0.0085	0.00
12/02/2007	JBAR On 21-December-05			jBar	9.3600	9.3500	0.0000	0.0000	0.00
12/02/2007	JFRA On 07-February-08			jFra	8.8900	8.7990	0.0217	0.0215	0.00
12/02/2007	JFRA On 03-May-07			jFra	9.3300	9.2900	0.0227	0.0226	0.00
12/02/2007	JFRA On 02-August-07			jFra	9.2400	9.1890	0.0225	0.0224	0.00
12/02/2007	JFRA On 01-November-07			jFra	9.0800	8.9740	0.0238	0.0235	0.00
12/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21515	21481	21515	21481	0.00
12/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18126	18317	18126	18317	0.00
12/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4459	4365	4459	4365	0.00
12/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	3	4	3	4	0.00
12/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4285	4174	4285	4174	0.00
12/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	49	57	49	57	0.00
12/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4308	4061	4308	4061	0.00
12/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	161	196	161	196	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
12/02/2007	JN02 On 03-May-07			jNote	8.8400	8.7470	0.1611	0.1596	0.00
12/02/2007	JN02 On 02-August-07			jNote	8.7100	8.5950	0.1589	0.1571	0.00
12/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	6106	5659	6106	5659	0.00
12/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	13581	14838	13581	14838	0.00
12/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	9315	8683	9315	8683	0.00
12/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	19267	20655	19267	20655	0.00
12/02/2007	JN05 On 03-May-07			jNote	8.4400	8.3300	0.3401	0.3366	0.00
12/02/2007	JN05 On 02-August-07			jNote	8.3600	8.2550	0.3379	0.3344	0.00
12/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	916	663	916	663	0.00
12/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	33687	37838	33687	37838	0.00
12/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2746	2210	2746	2210	0.00
12/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	38583	42517	38583	42517	0.00
12/02/2007	JN10 On 03-May-07			jNote	8.2300	8.1100	0.5541	0.5486	0.00
12/02/2007	JN10 On 02-August-07			jNote	8.1800	8.0540	0.5520	0.5464	0.00
12/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	133	57	133	57	0.00
12/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	51899	60260	51899	60260	0.00
12/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	860	506	860	506	0.00
12/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	56350	64690	56350	64690	0.00
12/02/2007	JROD On 28-February-07			jRod	8.6400	8.6550	0.0018	0.0023	0.00
12/02/2007	JROD On 30-March-07			jRod	8.9100	8.9320	0.0025	0.0029	0.00
12/02/2007	JROD On 30-April-07			jRod	9.2300	9.2550	0.0031	0.0036	0.00
12/02/2007	JROD On 31-May-07			jRod	9.0700	9.0750	0.0054	0.0059	0.00
12/02/2007	OTH1 On 03-May-07			Index Future	252.7200	253.9270	252.7190	253.9270	15.00
12/02/2007	R153 On 03-May-07			Bond Future	8.0700	7.9500	116.4912	116.8651	54.00
12/02/2007	R153 On 02-August-07			Bond Future	8.0200	7.8700	118.9516	119.3721	0.00
12/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17312	20236	17312	20236	0.00
12/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	4042	3228	4042	3228	0.00
12/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	21793	24775	21793	24775	0.00
12/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	7871	6648	7871	6648	0.00
12/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	24574	27848	24574	27848	0.00
12/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	2163	1699	2163	1699	0.00
12/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	22056	25230	22056	25230	0.00
12/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	2682	2117	2682	2117	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
12/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	25883	29080	25883	29080	0.00
12/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	6284	5276	6284	5276	0.00
12/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	23304	26530	23304	26530	0.00
12/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	2410	1898	2410	1898	0.00
12/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	26947	30193	26947	30193	0.00
12/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	5934	4975	5934	4975	0.00
12/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	28025	31318	28025	31318	0.00
12/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5601	4690	5601	4690	0.00
12/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29834	33267	29834	33267	0.00
12/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	1381	1075	1381	1075	0.00
12/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32477	35942	32477	35942	0.00
12/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	4431	3690	4431	3690	0.00
12/02/2007	R157 On 03-May-07			Bond Future	7.7400	7.6400	136.9102	137.6544	504.00
12/02/2007	R157 On 02-August-07			Bond Future	7.7100	7.5850	139.7586	140.6313	0.00
12/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	12001	15289	12001	15289	60.00
12/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	29953	25800	29953	25800	0.00
12/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	67153	74202	67153	74202	0.00
12/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	11187	9509	11187	9509	0.00
12/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	31391	36773	31391	36773	0.00
12/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	12295	10235	12295	10235	60.00
12/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	58967	65634	58967	65634	0.00
12/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	4150	3375	4150	3375	0.00
12/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	90458	97667	90458	97667	0.00
12/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	1195	961	1195	961	0.00
12/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	71310	78261	71310	78261	0.00
12/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	2565	2073	2565	2073	0.00
12/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	78128	85533	78128	85533	0.00
12/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	8572	7251	8572	7251	0.00
12/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	74462	81468	74462	81468	0.00
12/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	2266	1829	2266	1829	0.00
12/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	80935	88419	80935	88419	0.00
12/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	8013	6770	8013	6770	0.00
12/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	77633	84689	77633	84689	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
12/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1999	1612	1999	1612	0.00
12/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	83765	91324	83765	91324	0.00
12/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	7487	6319	7487	6319	0.00
12/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	95271	103091	95271	103091	0.00
12/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	5690	4783	5690	4783	0.00
12/02/2007	R186 On 03-May-07			Bond Future	7.4000	7.2950	135.7491	137.1269	0.00
12/02/2007	R186 On 02-August-07			Bond Future	7.3600	7.2500	133.4869	134.8758	0.00
12/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	105697	118417	105697	118417	0.00
12/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	4719	3661	4719	3661	0.00
12/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	118569	130433	118569	130433	0.00
12/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	12746	10721	12746	10721	0.00
12/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	125905	139038	125905	139038	0.00
12/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	2801	2156	2801	2156	0.00
12/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	137183	149543	137183	149543	0.00
12/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	9373	7844	9373	7844	0.00
12/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	136078	149358	136078	149358	0.00
12/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	2142	1644	2142	1644	0.00
12/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	141886	154351	141886	154351	0.00
12/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	8674	7251	8674	7251	0.00
12/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	146601	159166	146601	159166	0.00
12/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	8025	6701	8025	6701	0.00
12/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	156390	169876	156390	169876	0.00
12/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	1237	946	1237	946	0.00
12/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	165536	178437	165536	178437	0.00
12/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	5870	4882	5870	4882	0.00
12/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	130990	144201	130990	144201	0.00
12/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	2451	1884	2451	1884	0.00
12/02/2007	R194 On 03-May-07			Bond Future	8.6000	8.5250	102.9284	102.9853	0.00
12/02/2007	R194 On 02-August-07			Bond Future	8.3300	8.2490	105.2400	105.2843	0.00
12/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	3701	4085	3701	4085	0.00
12/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2519	2334	2519	2334	0.00
12/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	5830	6130	5830	6130	0.00
12/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3537	3394	3537	3394	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
12/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	6236	6710	6236	6710	0.00
12/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1181	1086	1181	1086	0.00
12/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7521	7857	7521	7857	0.00
12/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2510	2403	2510	2403	0.00
12/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	4881	5314	4881	5314	0.00
12/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1759	1624	1759	1624	0.00
12/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6478	6793	6478	6793	0.00
12/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	3096	2968	3096	2968	0.00
12/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	4631	5054	4631	5054	0.00
12/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1896	1752	1896	1752	0.00
12/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5139	5581	5139	5581	0.00
12/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1630	1503	1630	1503	0.00
12/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	6817	7139	6817	7139	0.00
12/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2891	2770	2891	2770	0.00
12/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	6646	6965	6646	6965	0.00
12/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2993	2868	2993	2868	0.00
12/02/2007	R196 On 03-May-07			Bond Future	8.5400	8.4710	104.2634	104.3708	0.00
12/02/2007	R196 On 02-August-07			Bond Future	8.4200	8.3570	106.6057	106.7008	0.00
12/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2832	3425	2832	3425	0.00
12/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	3419	2939	3419	2939	0.00
12/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3512	3963	3512	3963	0.00
12/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	6030	5531	6030	5531	0.00
12/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1295	1663	1295	1663	0.00
12/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	6086	5381	6086	5381	0.00
12/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5247	5817	5247	5817	0.00
12/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	4108	3727	4108	3727	0.00
12/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5233	6036	5233	6036	0.00
12/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1638	1367	1638	1367	0.00
12/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7423	8101	7423	8101	0.00
12/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2643	2371	2643	2371	0.00
12/02/2007	R201 On 03-May-07			Bond Future	7.7000	7.5920	109.2949	109.9109	0.00
12/02/2007	R201 On 02-August-07			Bond Future	7.6300	7.5250	107.3232	107.9436	0.00
12/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	49244	54804	49244	54804	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
12/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	3117	2516	3117	2516	0.00
12/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	56291	61440	56291	61440	0.00
12/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	7610	6556	7610	6556	0.00
12/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	59136	64914	59136	64914	0.00
12/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	1933	1551	1933	1551	0.00
12/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	65242	70629	65242	70629	0.00
12/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	5748	4931	5748	4931	0.00
12/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	61657	67478	61657	67478	0.00
12/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1709	1370	1709	1370	0.00
12/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	67527	72966	67527	72966	0.00
12/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	5353	4588	5353	4588	0.00
12/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	64193	70052	64193	70052	0.00
12/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	1509	1208	1509	1208	0.00
12/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	69832	75319	69832	75319	0.00
12/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	4987	4270	4987	4270	0.00
12/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	74436	80413	74436	80413	0.00
12/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	906	724	906	724	0.00
12/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	79183	84839	79183	84839	0.00
12/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	3743	3194	3743	3194	0.00
12/02/2007	R203 On 03-May-07			Bond Future	7.6000	7.4970	105.8255	106.5510	0.00
12/02/2007	R203 On 02-August-07			Bond Future	7.5400	7.4390	108.2045	108.9289	0.00
12/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	63722	70836	63722	70836	0.00
12/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	407	266	407	266	0.00
12/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	68654	75380	68654	75380	0.00
12/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2241	1724	2241	1724	0.00
12/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	76769	83975	76769	83975	0.00
12/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	132	83	132	83	0.00
12/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	80754	87697	80754	87697	0.00
12/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1218	918	1218	918	0.00
12/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	80027	87246	80027	87246	0.00
12/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	98	61	98	61	0.00
12/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	83818	90802	83818	90802	0.00
12/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1037	777	1037	777	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
12/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	83279	90508	83279	90508	0.00
12/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	72	44	72	44	0.00
12/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	86891	93911	86891	93911	0.00
12/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	880	656	880	656	0.00
12/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	96193	103441	96193	103441	0.00
12/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	19	11	19	11	0.00
12/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	99232	106357	99232	106357	0.00
12/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	441	322	441	322	0.00
12/02/2007	R204 On 03-May-07			Bond Future	7.5700	7.4670	106.3433	107.1125	0.00
12/02/2007	R204 On 02-August-07			Bond Future	7.5100	7.4150	104.6856	105.4556	0.00
12/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	72087	79305	72087	79305	0.00
12/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	2366	1891	2366	1891	0.00
12/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	79699	86402	79699	86402	0.00
12/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6962	5964	6962	5964	0.00
12/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	85077	92504	85077	92504	0.00
12/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1265	1000	1265	1000	0.00
12/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	91435	98414	91435	98414	0.00
12/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4779	4059	4779	4059	0.00
12/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	88364	95829	88364	95829	0.00
12/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	1073	845	1073	845	0.00
12/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	94426	101465	94426	101465	0.00
12/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	4334	3672	4334	3672	0.00
12/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	91660	99158	91660	99158	0.00
12/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	906	712	906	712	0.00
12/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	97437	104531	97437	104531	0.00
12/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3924	3318	3924	3318	0.00
12/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	104877	112470	104877	112470	0.00
12/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	446	347	446	347	0.00
12/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	109626	116907	109626	116907	0.00
12/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2596	2176	2596	2176	0.00
12/02/2007	R206 On 03-May-07			Bond Future	7.7100	7.6040	101.2481	101.7873	0.00
12/02/2007	R206 On 02-August-07			Bond Future	7.6400	7.5340	99.7495	100.2902	0.00
12/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	11723	15021	11723	15021	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
12/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	9628	7533	9628	7533	0.00
12/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18029	21353	18029	21353	0.00
12/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	12657	10575	12657	10575	0.00
12/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	19551	23735	19551	23735	0.00
12/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4795	3587	4795	3587	0.00
12/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	25548	29502	25548	29502	0.00
12/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7880	6427	7880	6427	0.00
12/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	29275	34080	29275	34080	0.00
12/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	2060	1473	2060	1473	0.00
12/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	34363	38833	34363	38833	0.00
12/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4588	3650	4588	3650	0.00
12/02/2007	R207 On 03-May-07			Bond Future	7.5100	7.4110	100.1121	100.9381	0.00
12/02/2007	R207 On 02-August-07			Bond Future	7.4700	7.3620	98.7154	99.5437	0.00
12/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	74971	83097	74971	83097	0.00
12/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	390	255	390	255	0.00
12/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	79586	87373	79586	87373	0.00
12/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	2044	1547	2044	1547	0.00
12/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	88899	97111	88899	97111	0.00
12/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	132	84	132	84	0.00
12/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	92683	100682	92683	100682	0.00
12/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	1100	815	1100	815	0.00
12/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	92365	100589	92365	100589	0.00
12/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	99	62	99	62	0.00
12/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	95982	104020	95982	104020	0.00
12/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	934	689	934	689	0.00
12/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	95821	104053	95821	104053	0.00
12/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	74	46	74	46	0.00
12/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	99285	107357	99285	107357	0.00
12/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	791	580	791	580	0.00
12/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	109506	117758	109506	117758	0.00
12/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	21	13	21	13	0.00
12/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	112493	120665	112493	120665	0.00
12/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	393	283	393	283	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
12/02/2007	TRT1 On 03-May-07			Index Future	253.3200	254.5250	253.3220	254.5250	500.00
13/02/2007	CRD1 On 03-May-07			Index Future	109.8900	109.9660	109.8920	109.9660	10.00
13/02/2007	GOVI On 03-May-07			jGovi	256.7000	256.3600	256.7005	256.3600	144.00
13/02/2007	GOVI On 02-August-07			jGovi	262.3400	262.0000	262.3435	262.0000	0.00
13/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	217005	213600	217005	213600	0.00
13/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
13/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	218444	215012	218444	215012	0.00
13/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	9	12	9	12	0.00
13/02/2007	ILBI On 03-May-07			Index Future	275.2500	275.8630	275.2460	275.8630	0.00
13/02/2007	ILBI On 02-August-07			Index Future	281.6300	282.2650	281.6340	282.2650	0.00
13/02/2007	J153 On 31-August-10			jSwap	8.6900	8.7230	0.0410	0.0420	0.00
13/02/2007	J157 On 15-September-15			jSwap	8.4000	8.4360	0.0545	0.0521	0.00
13/02/2007	J186 On 21-December-26			jSwap	7.9100	7.9360	0.0408	0.0432	0.00
13/02/2007	J194 On 28-February-08			jSwap	9.0900	9.1080	0.0226	0.0229	0.00
13/02/2007	J201 On 22-December-14			jSwap	8.4300	8.4660	0.0538	0.0557	0.00
13/02/2007	J203 On 15-September-17			jSwap	8.3300	8.3560	0.0606	0.0625	0.00
13/02/2007	J204 On 21-December-18			jSwap	8.2600	8.2920	0.0576	0.0598	0.00
13/02/2007	J207 On 15-January-20			jSwap	8.2000	8.2300	0.0157	0.0181	0.00
13/02/2007	JBAR On 21-December-05			jBar	9.3700	9.3630	0.0000	0.0000	0.00
13/02/2007	JFRA On 07-February-08			jFra	8.8300	8.8900	0.0215	0.0217	0.00
13/02/2007	JFRA On 03-May-07			jFra	9.3000	9.3290	0.0227	0.0227	0.00
13/02/2007	JFRA On 02-August-07			jFra	9.1900	9.2380	0.0224	0.0225	0.00
13/02/2007	JFRA On 01-November-07			jFra	9.0300	9.0820	0.0237	0.0238	0.00
13/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21415	21515	21415	21515	0.00
13/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18167	18126	18167	18126	0.00
13/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4394	4459	4394	4459	0.00
13/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	3	3	3	3	0.00
13/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4182	4285	4182	4285	0.00
13/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	53	49	53	49	0.00
13/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4188	4308	4188	4308	0.00
13/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	174	161	174	161	0.00
13/02/2007	JN02 On 03-May-07			jNote	8.7900	8.8400	0.1604	0.1611	0.00
13/02/2007	JN02 On 02-August-07			jNote	8.6600	8.7050	0.1581	0.1589	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
13/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5737	6106	5737	6106	0.00
13/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	14074	13581	14074	13581	0.00
13/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8939	9315	8939	9315	0.00
13/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	19791	19267	19791	19267	0.00
13/02/2007	JN05 On 03-May-07			jNote	8.4000	8.4370	0.3389	0.3401	0.00
13/02/2007	JN05 On 02-August-07			jNote	8.3300	8.3630	0.3368	0.3379	0.00
13/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	780	916	780	916	0.00
13/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	35034	33687	35034	33687	0.00
13/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2515	2746	2515	2746	0.00
13/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	39803	38583	39803	38583	0.00
13/02/2007	JN10 On 03-May-07			jNote	8.2000	8.2310	0.5529	0.5541	0.00
13/02/2007	JN10 On 02-August-07			jNote	8.1500	8.1780	0.5510	0.5520	0.00
13/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	99	133	99	133	0.00
13/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	54038	51899	54038	51899	0.00
13/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	743	860	743	860	0.00
13/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	58282	56350	58282	56350	0.00
13/02/2007	JROD On 28-February-07			jRod	8.7300	8.6440	0.0020	0.0018	0.00
13/02/2007	JROD On 30-March-07			jRod	8.9000	8.9080	0.0024	0.0025	0.00
13/02/2007	JROD On 30-April-07			jRod	9.2200	9.2280	0.0031	0.0031	0.00
13/02/2007	JROD On 31-May-07			jRod	9.0700	9.0660	0.0054	0.0054	0.00
13/02/2007	OTH1 On 03-May-07			Index Future	252.9400	252.7190	252.9440	252.7190	15.00
13/02/2007	R153 On 03-May-07			Bond Future	8.0400	8.0700	116.5845	116.4912	54.00
13/02/2007	R153 On 02-August-07			Bond Future	7.9900	8.0150	119.0385	118.9516	0.00
13/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	16585	17312	16585	17312	0.00
13/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	2382	4042	2382	4042	0.00
13/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19346	21793	19346	21793	0.00
13/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4556	7871	4556	7871	0.00
13/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	24381	24574	24381	24574	0.00
13/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1037	2163	1037	2163	0.00
13/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	21689	22056	21689	22056	0.00
13/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	1381	2682	1381	2682	0.00
13/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23786	25883	23786	25883	0.00
13/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3319	6284	3319	6284	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
13/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	23025	23304	23025	23304	0.00
13/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	1198	2410	1198	2410	0.00
13/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	24942	26947	24942	26947	0.00
13/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	3061	5934	3061	5934	0.00
13/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26114	28025	26114	28025	0.00
13/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2822	5601	2822	5601	0.00
13/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29955	29834	29955	29834	0.00
13/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	568	1381	568	1381	0.00
13/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	30941	32477	30941	32477	0.00
13/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2026	4431	2026	4431	0.00
13/02/2007	R157 On 03-May-07			Bond Future	7.7100	7.7400	137.1329	136.9102	504.00
13/02/2007	R157 On 02-August-07			Bond Future	7.6800	7.7050	139.9761	139.7586	0.00
13/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	9350	12001	9350	12001	60.00
13/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	25075	29953	25075	29953	0.00
13/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	64363	67153	64363	67153	0.00
13/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	6222	11187	6222	11187	0.00
13/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	29564	31391	29564	31391	0.00
13/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	8241	12295	8241	12295	60.00
13/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	59068	58967	59068	58967	0.00
13/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	2024	4150	2024	4150	0.00
13/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	91889	90458	91889	90458	0.00
13/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	398	1195	398	1195	0.00
13/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	72053	71310	72053	71310	0.00
13/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	1080	2565	1080	2565	0.00
13/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	76108	78128	76108	78128	0.00
13/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	4378	8572	4378	8572	0.00
13/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	75342	74462	75342	74462	0.00
13/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	919	2266	919	2266	0.00
13/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	79102	80935	79102	80935	0.00
13/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	4004	8013	4004	8013	0.00
13/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	78641	77633	78641	77633	0.00
13/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	780	1999	780	1999	0.00
13/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	82114	83765	82114	83765	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
13/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	3661	7487	3661	7487	0.00
13/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	94304	95271	94304	95271	0.00
13/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	2548	5690	2548	5690	0.00
13/02/2007	R186 On 03-May-07			Bond Future	7.3800	7.4030	136.0026	135.7491	0.00
13/02/2007	R186 On 02-August-07			Bond Future	7.3400	7.3590	133.7655	133.4869	0.00
13/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	105733	105697	105733	105697	0.00
13/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	2220	4719	2220	4719	0.00
13/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	116598	118569	116598	118569	0.00
13/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7989	12746	7989	12746	0.00
13/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	126773	125905	126773	125905	0.00
13/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	1134	2801	1134	2801	0.00
13/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	136095	137183	136095	137183	0.00
13/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	5499	9373	5499	9373	0.00
13/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	137274	136078	137274	136078	0.00
13/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	803	2142	803	2142	0.00
13/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	141003	141886	141003	141886	0.00
13/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	5005	8674	5005	8674	0.00
13/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	145916	146601	145916	146601	0.00
13/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4555	8025	4555	8025	0.00
13/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	158084	156390	158084	156390	0.00
13/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	396	1237	396	1237	0.00
13/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	165568	165536	165568	165536	0.00
13/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3117	5870	3117	5870	0.00
13/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	132029	130990	132029	130990	0.00
13/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	955	2451	955	2451	0.00
13/02/2007	R194 On 03-May-07			Bond Future	8.6400	8.5980	102.8973	102.9284	0.00
13/02/2007	R194 On 02-August-07			Bond Future	8.3700	8.3300	105.2181	105.2400	0.00
13/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	3509	3701	3509	3701	0.00
13/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2639	2519	2639	2519	0.00
13/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	5691	5830	5691	5830	0.00
13/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3616	3537	3616	3537	0.00
13/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	5990	6236	5990	6236	0.00
13/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1246	1181	1246	1181	0.00

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13/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7363	7521	7363	7521	0.00
13/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2571	2510	2571	2510	0.00
13/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	4660	4881	4660	4881	0.00
13/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1850	1759	1850	1759	0.00
13/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6331	6478	6331	6478	0.00
13/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	3168	3096	3168	3096	0.00
13/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	4415	4631	4415	4631	0.00
13/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1992	1896	1992	1896	0.00
13/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	4912	5139	4912	5139	0.00
13/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1715	1630	1715	1630	0.00
13/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	6665	6817	6665	6817	0.00
13/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2959	2891	2959	2891	0.00
13/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	6497	6646	6497	6646	0.00
13/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	3062	2993	3062	2993	0.00
13/02/2007	R196 On 03-May-07			Bond Future	8.4700	8.5350	104.3674	104.2634	0.00
13/02/2007	R196 On 02-August-07			Bond Future	8.3400	8.4220	106.7213	106.6057	0.00
13/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3330	2832	3330	2832	0.00
13/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2877	3419	2877	3419	0.00
13/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5881	5247	5881	5247	0.00
13/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3586	4108	3586	4108	0.00
13/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4002	3512	4002	3512	0.00
13/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5365	6030	5365	6030	0.00
13/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1583	1295	1583	1295	0.00
13/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5335	6086	5335	6086	0.00
13/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5947	5233	5947	5233	0.00
13/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	1312	1638	1312	1638	0.00
13/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8196	7423	8196	7423	0.00
13/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2260	2643	2260	2643	0.00
13/02/2007	R201 On 03-May-07			Bond Future	7.6700	7.6960	109.4721	109.2949	0.00
13/02/2007	R201 On 02-August-07			Bond Future	7.6000	7.6320	107.5141	107.3232	0.00
13/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	49230	49244	49230	49244	0.00
13/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	1330	3117	1330	3117	0.00
13/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	54712	56291	54712	56291	0.00

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13/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4124	7610	4124	7610	0.00
13/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	59671	59136	59671	59136	0.00
13/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	695	1933	695	1933	0.00
13/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	64257	65242	64257	65242	0.00
13/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2855	5748	2855	5748	0.00
13/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	62309	61657	62309	61657	0.00
13/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	588	1709	588	1709	0.00
13/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	66683	67527	66683	67527	0.00
13/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2600	5353	2600	5353	0.00
13/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	64953	64193	64953	64193	0.00
13/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	497	1509	497	1509	0.00
13/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	69124	69832	69124	69832	0.00
13/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2370	4987	2370	4987	0.00
13/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	75550	74436	75550	74436	0.00
13/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	249	906	249	906	0.00
13/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78977	79183	78977	79183	0.00
13/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1629	3743	1629	3743	0.00
13/02/2007	R203 On 03-May-07			Bond Future	7.5700	7.5960	106.0447	105.8255	0.00
13/02/2007	R203 On 02-August-07			Bond Future	7.5100	7.5390	108.4428	108.2045	0.00
13/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	65840	63722	65840	63722	0.00
13/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	333	407	333	407	0.00
13/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	70807	68654	70807	68654	0.00
13/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2011	2241	2011	2241	0.00
13/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	78933	76769	78933	76769	0.00
13/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	105	132	105	132	0.00
13/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	82998	80754	82998	80754	0.00
13/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1079	1218	1079	1218	0.00
13/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	82198	80027	82198	80027	0.00
13/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	77	98	77	98	0.00
13/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	86080	83818	86080	83818	0.00
13/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	916	1037	916	1037	0.00
13/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	85455	83279	85455	83279	0.00
13/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	56	72	56	72	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
13/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	89169	86891	89169	86891	0.00
13/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	775	880	775	880	0.00
13/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	98380	96193	98380	96193	0.00
13/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	14	19	14	19	0.00
13/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	101558	99232	101558	99232	0.00
13/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	383	441	383	441	0.00
13/02/2007	R204 On 03-May-07			Bond Future	7.5400	7.5650	106.5780	106.3433	0.00
13/02/2007	R204 On 02-August-07			Bond Future	7.4800	7.5140	104.9337	104.6856	0.00
13/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	74176	72087	74176	72087	0.00
13/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	2108	2366	2108	2366	0.00
13/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	81735	79699	81735	79699	0.00
13/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6516	6962	6516	6962	0.00
13/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	87269	85077	87269	85077	0.00
13/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1111	1265	1111	1265	0.00
13/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93584	91435	93584	91435	0.00
13/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4448	4779	4448	4779	0.00
13/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	90576	88364	90576	88364	0.00
13/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	938	1073	938	1073	0.00
13/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96600	94426	96600	94426	0.00
13/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	4027	4334	4027	4334	0.00
13/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	93889	91660	93889	91660	0.00
13/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	789	906	789	906	0.00
13/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99634	97437	99634	97437	0.00
13/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3640	3924	3640	3924	0.00
13/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	107160	104877	107160	104877	0.00
13/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	382	446	382	446	0.00
13/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	111904	109626	111904	109626	0.00
13/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2393	2596	2393	2596	0.00
13/02/2007	R206 On 03-May-07			Bond Future	7.6800	7.7090	101.4018	101.2481	0.00
13/02/2007	R206 On 02-August-07			Bond Future	7.6100	7.6420	99.9194	99.7495	0.00
13/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	12499	11723	12499	11723	0.00
13/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	8867	9628	8867	9628	0.00
13/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18957	18029	18957	18029	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
13/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11887	12657	11887	12657	0.00
13/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	20611	19551	20611	19551	0.00
13/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4318	4795	4318	4795	0.00
13/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	26688	25548	26688	25548	0.00
13/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7322	7880	7322	7880	0.00
13/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	30559	29275	30559	29275	0.00
13/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1807	2060	1807	2060	0.00
13/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	35687	34363	35687	34363	0.00
13/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4213	4588	4213	4588	0.00
13/02/2007	R207 On 03-May-07			Bond Future	7.4800	7.5140	100.3517	100.1121	0.00
13/02/2007	R207 On 02-August-07			Bond Future	7.4300	7.4660	98.9693	98.7154	0.00
13/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	77298	74971	77298	74971	0.00
13/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	321	390	321	390	0.00
13/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	81915	79586	81915	79586	0.00
13/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1834	2044	1834	2044	0.00
13/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	91269	88899	91269	88899	0.00
13/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	106	132	106	132	0.00
13/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	95097	92683	95097	92683	0.00
13/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	975	1100	975	1100	0.00
13/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	94741	92365	94741	92365	0.00
13/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	78	99	78	99	0.00
13/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	98413	95982	98413	95982	0.00
13/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	826	934	826	934	0.00
13/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	98201	95821	98201	95821	0.00
13/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	58	74	58	74	0.00
13/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	101730	99285	101730	99285	0.00
13/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	697	791	697	791	0.00
13/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	111897	109506	111897	109506	0.00
13/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	16	21	16	21	0.00
13/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	114980	112493	114980	112493	0.00
13/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	342	393	342	393	0.00
13/02/2007	TRT1 On 03-May-07			Index Future	253.6500	253.3220	253.6520	253.3220	500.00
14/02/2007	CRD1 On 03-May-07			Index Future	109.9100	109.8920	109.9140	109.8920	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2007	GOVI On 03-May-07			jGovi	256.8300	256.7005	256.8305	256.7005	144.00
14/02/2007	GOVI On 02-August-07			jGovi	262.4800	262.3435	262.4775	262.3435	0.00
14/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	218305	217005	218305	217005	0.00
14/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
14/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	219783	218444	219783	218444	0.00
14/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	8	9	8	9	0.00
14/02/2007	ILBI On 03-May-07			Index Future	275.1100	275.2460	275.1090	275.2460	0.00
14/02/2007	ILBI On 02-August-07			Index Future	281.4300	281.6340	281.4280	281.6340	0.00
14/02/2007	J153 On 31-August-10			jSwap	8.6600	8.6910	0.0400	0.0410	0.00
14/02/2007	J157 On 15-September-15			jSwap	8.4000	8.4010	0.0549	0.0545	0.00
14/02/2007	J186 On 21-December-26			jSwap	7.9100	7.9110	0.0408	0.0408	0.00
14/02/2007	J194 On 28-February-08			jSwap	9.0400	9.0850	0.0220	0.0226	0.00
14/02/2007	J201 On 22-December-14			jSwap	8.4200	8.4320	0.0531	0.0538	0.00
14/02/2007	J203 On 15-September-17			jSwap	8.3200	8.3280	0.0600	0.0606	0.00
14/02/2007	J204 On 21-December-18			jSwap	8.2500	8.2620	0.0571	0.0576	0.00
14/02/2007	J207 On 15-January-20			jSwap	8.1900	8.1990	0.0152	0.0157	0.00
14/02/2007	JBAR On 21-December-05			jBar	9.3700	9.3670	0.0000	0.0000	0.00
14/02/2007	JFRA On 07-February-08			jFra	8.7300	8.8320	0.0213	0.0215	0.00
14/02/2007	JFRA On 03-May-07			jFra	9.2400	9.3020	0.0225	0.0227	0.00
14/02/2007	JFRA On 02-August-07			jFra	9.1300	9.1940	0.0223	0.0224	0.00
14/02/2007	JFRA On 01-November-07			jFra	8.9400	9.0310	0.0234	0.0237	0.00
14/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21266	21415	21266	21415	0.00
14/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18254	18167	18254	18167	0.00
14/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4239	4394	4239	4394	0.00
14/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	4	3	4	3	0.00
14/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4041	4182	4041	4182	0.00
14/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	61	53	61	53	0.00
14/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3977	4188	3977	4188	0.00
14/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	201	174	201	174	0.00
14/02/2007	JN02 On 03-May-07			jNote	8.7200	8.7930	0.1592	0.1604	0.00
14/02/2007	JN02 On 02-August-07			jNote	8.5900	8.6560	0.1570	0.1581	0.00
14/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5220	5737	5220	5737	0.00
14/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	14896	14074	14896	14074	0.00

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14/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8454	8939	8454	8939	0.00
14/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	20540	19791	20540	19791	0.00
14/02/2007	JN05 On 03-May-07			jNote	8.3800	8.4010	0.3383	0.3389	0.00
14/02/2007	JN05 On 02-August-07			jNote	8.3100	8.3280	0.3363	0.3368	0.00
14/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	688	780	688	780	0.00
14/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	35990	35034	35990	35034	0.00
14/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2384	2515	2384	2515	0.00
14/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	40478	39803	40478	39803	0.00
14/02/2007	JN10 On 03-May-07			jNote	8.1900	8.2000	0.5527	0.5529	0.00
14/02/2007	JN10 On 02-August-07			jNote	8.1400	8.1490	0.5508	0.5510	0.00
14/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	86	99	86	99	0.00
14/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	54747	54038	54747	54038	0.00
14/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	704	743	704	743	0.00
14/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	58826	58282	58826	58282	0.00
14/02/2007	JROD On 28-February-07			jRod	8.6400	8.7330	0.0018	0.0020	0.00
14/02/2007	JROD On 30-March-07			jRod	8.9000	8.9020	0.0024	0.0024	0.00
14/02/2007	JROD On 30-April-07			jRod	9.2200	9.2240	0.0031	0.0031	0.00
14/02/2007	JROD On 31-May-07			jRod	9.0700	9.0660	0.0055	0.0054	0.00
14/02/2007	OTH1 On 03-May-07			Index Future	252.9900	252.9440	252.9890	252.9440	15.00
14/02/2007	R153 On 03-May-07			Bond Future	8.0100	8.0400	116.6779	116.5845	54.00
14/02/2007	R153 On 02-August-07			Bond Future	7.9600	7.9850	119.1254	119.0385	0.00
14/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17286	16585	17286	16585	0.00
14/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	2150	2382	2150	2382	0.00
14/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19951	19346	19951	19346	0.00
14/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4292	4556	4292	4556	0.00
14/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	25195	24381	25195	24381	0.00
14/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	916	1037	916	1037	0.00
14/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	22471	21689	22471	21689	0.00
14/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	1230	1381	1230	1381	0.00
14/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24449	23786	24449	23786	0.00
14/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3113	3319	3113	3319	0.00
14/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	23824	23025	23824	23025	0.00
14/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	1063	1198	1063	1198	0.00

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14/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25618	24942	25618	24942	0.00
14/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2868	3061	2868	3061	0.00
14/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26802	26114	26802	26114	0.00
14/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2641	2822	2641	2822	0.00
14/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	30816	29955	30816	29955	0.00
14/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	495	568	495	568	0.00
14/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31672	30941	31672	30941	0.00
14/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1888	2026	1888	2026	0.00
14/02/2007	R157 On 03-May-07			Bond Future	7.6900	7.7100	137.2816	137.1329	504.00
14/02/2007	R157 On 02-August-07			Bond Future	7.6600	7.6750	140.1213	139.9761	0.00
14/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	9789	9350	9789	9350	60.00
14/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	24028	25075	24028	25075	0.00
14/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	65518	64363	65518	64363	0.00
14/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5925	6222	5925	6222	0.00
14/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	30521	29564	30521	29564	0.00
14/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	7711	8241	7711	8241	60.00
14/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	60372	59068	60372	59068	0.00
14/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	1841	2024	1841	2024	0.00
14/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	93329	91889	93329	91889	0.00
14/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	351	398	351	398	0.00
14/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	73431	72053	73431	72053	0.00
14/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	971	1080	971	1080	0.00
14/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	77336	76108	77336	76108	0.00
14/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	4154	4378	4154	4378	0.00
14/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	76734	75342	76734	75342	0.00
14/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	823	919	823	919	0.00
14/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	80345	79102	80345	79102	0.00
14/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	3796	4004	3796	4004	0.00
14/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	80045	78641	80045	78641	0.00
14/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	697	780	697	780	0.00
14/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	83372	82114	83372	82114	0.00
14/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	3467	3661	3467	3661	0.00
14/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	95613	94304	95613	94304	0.00

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14/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	2405	2548	2405	2548	0.00
14/02/2007	R186 On 03-May-07			Bond Future	7.3800	7.3830	135.9900	136.0026	0.00
14/02/2007	R186 On 02-August-07			Bond Future	7.3400	7.3370	133.7528	133.7655	0.00
14/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	105554	105733	105554	105733	0.00
14/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	2168	2220	2168	2220	0.00
14/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	116417	116598	116417	116598	0.00
14/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7936	7989	7936	7989	0.00
14/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	126613	126773	126613	126773	0.00
14/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	1100	1134	1100	1134	0.00
14/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	135923	136095	135923	136095	0.00
14/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	5455	5499	5455	5499	0.00
14/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	137121	137274	137121	137274	0.00
14/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	776	803	776	803	0.00
14/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	140833	141003	140833	141003	0.00
14/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	4962	5005	4962	5005	0.00
14/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	145749	145916	145749	145916	0.00
14/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4514	4555	4514	4555	0.00
14/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	157941	158084	157941	158084	0.00
14/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	380	396	380	396	0.00
14/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	165408	165568	165408	165568	0.00
14/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3084	3117	3084	3117	0.00
14/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	131872	132029	131872	132029	0.00
14/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	925	955	925	955	0.00
14/02/2007	R194 On 03-May-07			Bond Future	8.6800	8.6380	102.8623	102.8973	0.00
14/02/2007	R194 On 02-August-07			Bond Future	8.4200	8.3700	105.1908	105.2181	0.00
14/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	3302	3509	3302	3509	0.00
14/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2781	2639	2781	2639	0.00
14/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	5522	5691	5522	5691	0.00
14/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3721	3616	3721	3616	0.00
14/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	5719	5990	5719	5990	0.00
14/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1325	1246	1325	1246	0.00
14/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7170	7363	7170	7363	0.00
14/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2652	2571	2652	2571	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
14/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	4419	4660	4419	4660	0.00
14/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1959	1850	1959	1850	0.00
14/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6152	6331	6152	6331	0.00
14/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	3263	3168	3263	3168	0.00
14/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	4181	4415	4181	4415	0.00
14/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	2108	1992	2108	1992	0.00
14/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	4665	4912	4665	4912	0.00
14/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1818	1715	1818	1715	0.00
14/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	6482	6665	6482	6665	0.00
14/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	3049	2959	3049	2959	0.00
14/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	6316	6497	6316	6497	0.00
14/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	3155	3062	3155	3062	0.00
14/02/2007	R196 On 03-May-07			Bond Future	8.4000	8.4730	104.4967	104.3674	0.00
14/02/2007	R196 On 02-August-07			Bond Future	8.2500	8.3430	106.8620	106.7213	0.00
14/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4032	3330	4032	3330	0.00
14/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2286	2877	2286	2877	0.00
14/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4663	4002	4663	4002	0.00
14/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4619	5365	4619	5365	0.00
14/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6718	5881	6718	5881	0.00
14/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3016	3586	3016	3586	0.00
14/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2012	1583	2012	1583	0.00
14/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4471	5335	4471	5335	0.00
14/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6906	5947	6906	5947	0.00
14/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	978	1312	978	1312	0.00
14/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9194	8196	9194	8196	0.00
14/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1852	2260	1852	2260	0.00
14/02/2007	R201 On 03-May-07			Bond Future	7.6500	7.6660	109.5550	109.4721	0.00
14/02/2007	R201 On 02-August-07			Bond Future	7.5800	7.5990	107.6068	107.5141	0.00
14/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	49960	49230	49960	49230	0.00
14/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	1232	1330	1232	1330	0.00
14/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	55466	54712	55466	54712	0.00
14/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3951	4124	3951	4124	0.00
14/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	60441	59671	60441	59671	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
14/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	637	695	637	695	0.00
14/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	65055	64257	65055	64257	0.00
14/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2726	2855	2726	2855	0.00
14/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	63087	62309	63087	62309	0.00
14/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	538	588	538	588	0.00
14/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	67490	66683	67490	66683	0.00
14/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2481	2600	2481	2600	0.00
14/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	65737	64953	65737	64953	0.00
14/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	453	497	453	497	0.00
14/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	69940	69124	69940	69124	0.00
14/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2259	2370	2259	2370	0.00
14/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	76354	75550	76354	75550	0.00
14/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	224	249	224	249	0.00
14/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	79823	78977	79823	78977	0.00
14/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1548	1629	1548	1629	0.00
14/02/2007	R203 On 03-May-07			Bond Future	7.5600	7.5660	106.1105	106.0447	0.00
14/02/2007	R203 On 02-August-07			Bond Future	7.5000	7.5060	108.5152	108.4428	0.00
14/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	66470	65840	66470	65840	0.00
14/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	305	333	305	333	0.00
14/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71448	70807	71448	70807	0.00
14/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1928	2011	1928	2011	0.00
14/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	79581	78933	79581	78933	0.00
14/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	94	105	94	105	0.00
14/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	83672	82998	83672	82998	0.00
14/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1029	1079	1029	1079	0.00
14/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	82848	82198	82848	82198	0.00
14/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	68	77	68	77	0.00
14/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	86760	86080	86760	86080	0.00
14/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	872	916	872	916	0.00
14/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	86108	85455	86108	85455	0.00
14/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	50	56	50	56	0.00
14/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	89855	89169	89855	89169	0.00
14/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	737	775	737	775	0.00

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14/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	99037	98380	99037	98380	0.00
14/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	12	14	12	14	0.00
14/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	102260	101558	102260	101558	0.00
14/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	362	383	362	383	0.00
14/02/2007	R204 On 03-May-07			Bond Future	7.5200	7.5350	106.6877	106.5780	0.00
14/02/2007	R204 On 02-August-07			Bond Future	7.4700	7.4820	105.0580	104.9337	0.00
14/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	75134	74176	75134	74176	0.00
14/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1968	2108	1968	2108	0.00
14/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	82736	81735	82736	81735	0.00
14/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6274	6516	6274	6516	0.00
14/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	88282	87269	88282	87269	0.00
14/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1026	1111	1026	1111	0.00
14/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	94646	93584	94646	93584	0.00
14/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4266	4448	4266	4448	0.00
14/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	91599	90576	91599	90576	0.00
14/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	864	938	864	938	0.00
14/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	97675	96600	97675	96600	0.00
14/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3859	4027	3859	4027	0.00
14/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	94922	93889	94922	93889	0.00
14/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	725	789	725	789	0.00
14/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	100722	99634	100722	99634	0.00
14/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3485	3640	3485	3640	0.00
14/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	108222	107160	108222	107160	0.00
14/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	346	382	346	382	0.00
14/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	113036	111904	113036	111904	0.00
14/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2282	2393	2282	2393	0.00
14/02/2007	R206 On 03-May-07			Bond Future	7.6700	7.6790	101.4736	101.4018	0.00
14/02/2007	R206 On 02-August-07			Bond Future	7.5900	7.6080	99.9994	99.9194	0.00
14/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	12839	12499	12839	12499	0.00
14/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	8488	8867	8488	8867	0.00
14/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19382	18957	19382	18957	0.00
14/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11512	11887	11512	11887	0.00
14/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	21088	20611	21088	20611	0.00

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14/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4078	4318	4078	4318	0.00
14/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27215	26688	27215	26688	0.00
14/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7048	7322	7048	7322	0.00
14/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31148	30559	31148	30559	0.00
14/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1678	1807	1678	1807	0.00
14/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36303	35687	36303	35687	0.00
14/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4028	4213	4028	4213	0.00
14/02/2007	R207 On 03-May-07			Bond Future	7.4800	7.4840	100.4238	100.3517	0.00
14/02/2007	R207 On 02-August-07			Bond Future	7.4200	7.4340	99.0488	98.9693	0.00
14/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	77991	77298	77991	77298	0.00
14/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	293	321	293	321	0.00
14/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	82633	81915	82633	81915	0.00
14/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1757	1834	1757	1834	0.00
14/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	91979	91269	91979	91269	0.00
14/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	95	106	95	106	0.00
14/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	95846	95097	95846	95097	0.00
14/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	928	975	928	975	0.00
14/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	95453	94741	95453	94741	0.00
14/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	70	78	70	78	0.00
14/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	99167	98413	99167	98413	0.00
14/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	785	826	785	826	0.00
14/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	98915	98201	98915	98201	0.00
14/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	52	58	52	58	0.00
14/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	102490	101730	102490	101730	0.00
14/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	662	697	662	697	0.00
14/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	112616	111897	112616	111897	0.00
14/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	14	16	14	16	0.00
14/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	115756	114980	115756	114980	0.00
14/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	323	342	323	342	0.00
14/02/2007	TRT1 On 03-May-07			Index Future	253.7800	253.6520	253.7770	253.6520	500.00
15/02/2007	CRD1 On 03-May-07			Index Future	110.0500	109.9140	110.0470	109.9140	10.00
15/02/2007	GOVI On 03-May-07			jGovi	257.5700	256.8305	257.5700	256.8305	144.00
15/02/2007	GOVI On 02-August-07			jGovi	263.2300	262.4775	263.2300	262.4775	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
15/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	225700	218305	225700	218305	0.00
15/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
15/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	227305	219783	227305	219783	0.00
15/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	5	8	5	8	0.00
15/02/2007	ILBI On 03-May-07			Index Future	275.0700	275.1090	275.0730	275.1090	0.00
15/02/2007	ILBI On 02-August-07			Index Future	281.2800	281.4280	281.2810	281.4280	0.00
15/02/2007	J153 On 31-August-10			jSwap	8.5600	8.6600	0.0365	0.0400	0.00
15/02/2007	J157 On 15-September-15			jSwap	8.3100	8.3950	0.0606	0.0549	0.00
15/02/2007	J186 On 21-December-26			jSwap	7.8100	7.9110	0.0311	0.0408	0.00
15/02/2007	J194 On 28-February-08			jSwap	8.9700	9.0430	0.0209	0.0220	0.00
15/02/2007	J201 On 22-December-14			jSwap	8.3300	8.4200	0.0478	0.0531	0.00
15/02/2007	J203 On 15-September-17			jSwap	8.2400	8.3190	0.0541	0.0600	0.00
15/02/2007	J204 On 21-December-18			jSwap	8.1700	8.2540	0.0507	0.0571	0.00
15/02/2007	J207 On 15-January-20			jSwap	8.1100	8.1930	0.0084	0.0152	0.00
15/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3730	0.0000	0.0000	0.00
15/02/2007	JFRA On 07-February-08			jFra	8.6400	8.7340	0.0211	0.0213	0.00
15/02/2007	JFRA On 03-May-07			jFra	9.0800	9.2380	0.0221	0.0225	0.00
15/02/2007	JFRA On 02-August-07			jFra	8.9800	9.1330	0.0219	0.0223	0.00
15/02/2007	JFRA On 01-November-07			jFra	8.8400	8.9400	0.0232	0.0234	0.00
15/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21124	21266	21124	21266	0.00
15/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18335	18254	18335	18254	0.00
15/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	3864	4239	3864	4239	0.00
15/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	7	4	7	4	0.00
15/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3693	4041	3693	4041	0.00
15/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	84	61	84	61	0.00
15/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3742	3977	3742	3977	0.00
15/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	235	201	235	201	0.00
15/02/2007	JN02 On 03-May-07			jNote	8.6000	8.7200	0.1572	0.1592	0.00
15/02/2007	JN02 On 02-August-07			jNote	8.4700	8.5890	0.1551	0.1570	0.00
15/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4473	5220	4473	5220	0.00
15/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	16337	14896	16337	14896	0.00
15/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7669	8454	7669	8454	0.00
15/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	21929	20540	21929	20540	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
15/02/2007	JN05 On 03-May-07			jNote	8.2700	8.3760	0.3349	0.3383	0.00
15/02/2007	JN05 On 02-August-07			jNote	8.2100	8.3090	0.3331	0.3363	0.00
15/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	432	688	432	688	0.00
15/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	40166	35990	40166	35990	0.00
15/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1851	2384	1851	2384	0.00
15/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	44228	40478	44228	40478	0.00
15/02/2007	JN10 On 03-May-07			jNote	8.1000	8.1900	0.5491	0.5527	0.00
15/02/2007	JN10 On 02-August-07			jNote	8.0600	8.1410	0.5472	0.5508	0.00
15/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	38	86	38	86	0.00
15/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60820	54747	60820	54747	0.00
15/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	458	704	458	704	0.00
15/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64653	58826	64653	58826	0.00
15/02/2007	JROD On 28-February-07			jRod	8.6300	8.6390	0.0018	0.0018	0.00
15/02/2007	JROD On 30-March-07			jRod	8.8700	8.8980	0.0024	0.0024	0.00
15/02/2007	JROD On 30-April-07			jRod	9.1700	9.2220	0.0030	0.0031	0.00
15/02/2007	JROD On 31-May-07			jRod	9.0400	9.0660	0.0053	0.0055	0.00
15/02/2007	OTH1 On 03-May-07			Index Future	253.6500	252.9890	253.6500	252.9890	15.00
15/02/2007	R153 On 03-May-07			Bond Future	7.9400	8.0100	116.8963	116.6779	54.00
15/02/2007	R153 On 02-August-07			Bond Future	7.8800	7.9550	119.3576	119.1254	0.00
15/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	19029	17286	19029	17286	0.00
15/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1708	2150	1708	2150	0.00
15/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	21660	19951	21660	19951	0.00
15/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3679	4292	3679	4292	0.00
15/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	27162	25195	27162	25195	0.00
15/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	700	916	700	916	0.00
15/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	24377	22471	24377	22471	0.00
15/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	952	1230	952	1230	0.00
15/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	26301	24449	26301	24449	0.00
15/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2642	3113	2642	3113	0.00
15/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	25762	23824	25762	23824	0.00
15/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	817	1063	817	1063	0.00
15/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	27501	25618	27501	25618	0.00
15/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2429	2868	2429	2868	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
15/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	28714	26802	28714	26802	0.00
15/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2231	2641	2231	2641	0.00
15/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32873	30816	32873	30816	0.00
15/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	369	495	369	495	0.00
15/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	33686	31672	33686	31672	0.00
15/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1580	1888	1580	1888	0.00
15/02/2007	R157 On 03-May-07			Bond Future	7.6500	7.6900	137.6170	137.2816	504.00
15/02/2007	R157 On 02-August-07			Bond Future	7.6100	7.6550	140.4853	140.1213	0.00
15/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	10972	9789	10972	9789	60.00
15/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	21856	24028	21856	24028	0.00
15/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	68527	65518	68527	65518	0.00
15/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5293	5925	5293	5925	0.00
15/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	32867	30521	32867	30521	0.00
15/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	6702	7711	6702	7711	60.00
15/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	63410	60372	63410	60372	0.00
15/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	1524	1841	1524	1841	0.00
15/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	96609	93329	96609	93329	0.00
15/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	277	351	277	351	0.00
15/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	76602	73431	76602	73431	0.00
15/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	788	971	788	971	0.00
15/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	80508	77336	80508	77336	0.00
15/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3685	4154	3685	4154	0.00
15/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	79930	76734	79930	76734	0.00
15/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	665	823	665	823	0.00
15/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	83552	80345	83552	80345	0.00
15/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	3362	3796	3362	3796	0.00
15/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	83263	80045	83263	80045	0.00
15/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	560	697	560	697	0.00
15/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	86611	83372	86611	83372	0.00
15/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	3066	3467	3066	3467	0.00
15/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	98961	95613	98961	95613	0.00
15/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	2113	2405	2113	2405	0.00
15/02/2007	R186 On 03-May-07			Bond Future	7.3400	7.3840	136.5502	135.9900	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
15/02/2007	R186 On 02-August-07			Bond Future	7.2900	7.3380	134.3253	133.7528	0.00
15/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	110757	105554	110757	105554	0.00
15/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1769	2168	1769	2168	0.00
15/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	121313	116417	121313	116417	0.00
15/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7106	7936	7106	7936	0.00
15/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	131994	126613	131994	126613	0.00
15/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	879	1100	879	1100	0.00
15/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	141045	135923	141045	135923	0.00
15/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4852	5455	4852	5455	0.00
15/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	142562	137121	142562	137121	0.00
15/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	614	776	614	776	0.00
15/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	146002	140833	146002	140833	0.00
15/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	4407	4962	4407	4962	0.00
15/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	150962	145749	150962	145749	0.00
15/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4002	4514	4002	4514	0.00
15/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	163459	157941	163459	157941	0.00
15/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	295	380	295	380	0.00
15/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	170767	165408	170767	165408	0.00
15/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2717	3084	2717	3084	0.00
15/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	137286	131872	137286	131872	0.00
15/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	735	925	735	925	0.00
15/02/2007	R194 On 03-May-07			Bond Future	8.5300	8.6830	102.9783	102.8623	0.00
15/02/2007	R194 On 02-August-07			Bond Future	8.2100	8.4200	105.3035	105.1908	0.00
15/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	3931	3302	3931	3302	0.00
15/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2251	2781	2251	2781	0.00
15/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6167	5522	6167	5522	0.00
15/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3239	3721	3239	3721	0.00
15/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	6568	5719	6568	5719	0.00
15/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	1014	1325	1014	1325	0.00
15/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7917	7170	7917	7170	0.00
15/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2272	2652	2272	2652	0.00
15/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5163	4419	5163	4419	0.00
15/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1543	1959	1543	1959	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
15/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6839	6152	6839	6152	0.00
15/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2822	3263	2822	3263	0.00
15/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	4902	4181	4902	4181	0.00
15/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1670	2108	1670	2108	0.00
15/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5431	4665	5431	4665	0.00
15/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1424	1818	1424	1818	0.00
15/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7189	6482	7189	6482	0.00
15/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2629	3049	2629	3049	0.00
15/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7013	6316	7013	6316	0.00
15/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2724	3155	2724	3155	0.00
15/02/2007	R196 On 03-May-07			Bond Future	8.3300	8.3960	104.6162	104.4967	0.00
15/02/2007	R196 On 02-August-07			Bond Future	8.1700	8.2470	106.9779	106.8620	0.00
15/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4755	4032	4755	4032	0.00
15/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1814	2286	1814	2286	0.00
15/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5257	4663	5257	4663	0.00
15/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4053	4619	4053	4619	0.00
15/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7454	6718	7454	6718	0.00
15/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2592	3016	2592	3016	0.00
15/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2478	2012	2478	2012	0.00
15/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3742	4471	3742	4471	0.00
15/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7851	6906	7851	6906	0.00
15/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	729	978	729	978	0.00
15/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10059	9194	10059	9194	0.00
15/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1557	1852	1557	1852	0.00
15/02/2007	R201 On 03-May-07			Bond Future	7.5900	7.6520	109.9050	109.5550	0.00
15/02/2007	R201 On 02-August-07			Bond Future	7.5200	7.5830	107.9611	107.6068	0.00
15/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	53187	49960	53187	49960	0.00
15/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	959	1232	959	1232	0.00
15/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	58486	55466	58486	55466	0.00
15/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3427	3951	3427	3951	0.00
15/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	63788	60441	63788	60441	0.00
15/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	484	637	484	637	0.00
15/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	68217	65055	68217	65055	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
15/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2345	2726	2345	2726	0.00
15/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	66455	63087	66455	63087	0.00
15/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	406	538	406	538	0.00
15/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	70682	67490	70682	67490	0.00
15/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2130	2481	2130	2481	0.00
15/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	69124	65737	69124	65737	0.00
15/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	340	453	340	453	0.00
15/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	73160	69940	73160	69940	0.00
15/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1936	2259	1936	2259	0.00
15/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	79794	76354	79794	76354	0.00
15/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	164	224	164	224	0.00
15/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	83135	79823	83135	79823	0.00
15/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1316	1548	1316	1548	0.00
15/02/2007	R203 On 03-May-07			Bond Future	7.5000	7.5570	106.5142	106.1105	0.00
15/02/2007	R203 On 02-August-07			Bond Future	7.4400	7.4960	108.9143	108.5152	0.00
15/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	70415	66470	70415	66470	0.00
15/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	213	305	213	305	0.00
15/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	75121	71448	75121	71448	0.00
15/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1610	1928	1610	1928	0.00
15/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	83586	79581	83586	79581	0.00
15/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	62	94	62	94	0.00
15/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	87477	83672	87477	83672	0.00
15/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	843	1029	843	1029	0.00
15/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	86862	82848	86862	82848	0.00
15/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	45	68	45	68	0.00
15/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	90590	86760	90590	86760	0.00
15/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	711	872	711	872	0.00
15/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	90127	86108	90127	86108	0.00
15/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	32	50	32	50	0.00
15/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	93707	89855	93707	89855	0.00
15/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	597	737	597	737	0.00
15/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	103069	99037	103069	99037	0.00
15/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	8	12	8	12	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
15/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	106177	102260	106177	102260	0.00
15/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	288	362	288	362	0.00
15/02/2007	R204 On 03-May-07			Bond Future	7.4700	7.5210	107.1125	106.6877	0.00
15/02/2007	R204 On 02-August-07			Bond Future	7.4100	7.4660	105.4869	105.0580	0.00
15/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	79026	75134	79026	75134	0.00
15/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1612	1968	1612	1968	0.00
15/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	86363	82736	86363	82736	0.00
15/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5612	6274	5612	6274	0.00
15/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	92325	88282	92325	88282	0.00
15/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	821	1026	821	1026	0.00
15/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	98449	94646	98449	94646	0.00
15/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3781	4266	3781	4266	0.00
15/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	95671	91599	95671	91599	0.00
15/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	687	864	687	864	0.00
15/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	101517	97675	101517	97675	0.00
15/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3412	3859	3412	3859	0.00
15/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	99019	94922	99019	94922	0.00
15/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	573	725	573	725	0.00
15/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	104600	100722	104600	100722	0.00
15/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3074	3485	3074	3485	0.00
15/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	112391	108222	112391	108222	0.00
15/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	267	346	267	346	0.00
15/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	117036	113036	117036	113036	0.00
15/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1993	2282	1993	2282	0.00
15/02/2007	R206 On 03-May-07			Bond Future	7.6100	7.6650	101.7770	101.4736	0.00
15/02/2007	R206 On 02-August-07			Bond Future	7.5300	7.5920	100.3053	99.9994	0.00
15/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	14572	12839	14572	12839	0.00
15/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7188	8488	7188	8488	0.00
15/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	21190	19382	21190	19382	0.00
15/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10261	11512	10261	11512	0.00
15/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	23356	21088	23356	21088	0.00
15/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3311	4078	3311	4078	0.00
15/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	29392	27215	29392	27215	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
15/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6167	7048	6167	7048	0.00
15/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	33803	31148	33803	31148	0.00
15/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1299	1678	1299	1678	0.00
15/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	38787	36303	38787	36303	0.00
15/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3454	4028	3454	4028	0.00
15/02/2007	R207 On 03-May-07			Bond Future	7.4300	7.4750	100.8172	100.4238	0.00
15/02/2007	R207 On 02-August-07			Bond Future	7.3700	7.4240	99.4476	99.0488	0.00
15/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	81847	77991	81847	77991	0.00
15/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	214	293	214	293	0.00
15/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	86348	82633	86348	82633	0.00
15/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1484	1757	1484	1757	0.00
15/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	95885	91979	95885	91979	0.00
15/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	66	95	66	95	0.00
15/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	99677	95846	99677	95846	0.00
15/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	771	928	771	928	0.00
15/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	99366	95453	99366	95453	0.00
15/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	48	70	48	70	0.00
15/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	103019	99167	103019	99167	0.00
15/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	649	785	649	785	0.00
15/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	102833	98915	102833	98915	0.00
15/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	35	52	35	52	0.00
15/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	106361	102490	106361	102490	0.00
15/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	544	662	544	662	0.00
15/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	116546	112616	116546	112616	0.00
15/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	9	14	9	14	0.00
15/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119683	115756	119683	115756	0.00
15/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	261	323	261	323	0.00
15/02/2007	TRT1 On 03-May-07			Index Future	254.5000	253.7770	254.4950	253.7770	500.00
16/02/2007	CRD1 On 03-May-07			Index Future	110.1300	110.0470	110.1260	110.0470	10.00
16/02/2007	GOVI On 03-May-07			jGovi	257.3900	257.5700	257.3900	257.5700	144.00
16/02/2007	GOVI On 02-August-07			jGovi	262.9300	263.2300	262.9300	263.2300	0.00
16/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	223900	225700	223900	225700	0.00
16/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	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
16/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	224306	227305	224306	227305	0.00
16/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	6	5	6	5	0.00
16/02/2007	ILBI On 03-May-07			Index Future	274.3500	275.0730	274.3470	275.0730	0.00
16/02/2007	ILBI On 02-August-07			Index Future	280.5900	281.2810	280.5880	281.2810	0.00
16/02/2007	J153 On 31-August-10			jSwap	8.5700	8.5580	0.0368	0.0365	0.00
16/02/2007	J157 On 15-September-15			jSwap	8.3400	8.3100	0.0589	0.0606	0.00
16/02/2007	J186 On 21-December-26			jSwap	7.8400	7.8110	0.0336	0.0311	0.00
16/02/2007	J194 On 28-February-08			jSwap	8.9500	8.9660	0.0207	0.0209	0.00
16/02/2007	J201 On 22-December-14			jSwap	8.3500	8.3250	0.0494	0.0478	0.00
16/02/2007	J203 On 15-September-17			jSwap	8.2600	8.2350	0.0560	0.0541	0.00
16/02/2007	J204 On 21-December-18			jSwap	8.2000	8.1670	0.0530	0.0507	0.00
16/02/2007	J207 On 15-January-20			jSwap	8.1400	8.1060	0.0112	0.0084	0.00
16/02/2007	JBAR On 21-December-05			jBar	9.0300	9.3250	0.0000	0.0000	0.00
16/02/2007	JFRA On 07-February-08			jFra	8.7200	8.6440	0.0213	0.0211	0.00
16/02/2007	JFRA On 03-May-07			jFra	9.1300	9.0820	0.0223	0.0221	0.00
16/02/2007	JFRA On 02-August-07			jFra	9.0400	8.9800	0.0220	0.0219	0.00
16/02/2007	JFRA On 01-November-07			jFra	8.8600	8.8370	0.0232	0.0232	0.00
16/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21188	21124	21188	21124	0.00
16/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18220	18335	18220	18335	0.00
16/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	3974	3864	3974	3864	0.00
16/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	5	7	5	7	0.00
16/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3825	3693	3825	3693	0.00
16/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	73	84	73	84	0.00
16/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3792	3742	3792	3742	0.00
16/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	226	235	226	235	0.00
16/02/2007	JN02 On 03-May-07			jNote	8.6500	8.6010	0.1580	0.1572	0.00
16/02/2007	JN02 On 02-August-07			jNote	8.5200	8.4710	0.1558	0.1551	0.00
16/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4685	4473	4685	4473	0.00
16/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	15683	16337	15683	16337	0.00
16/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7923	7669	7923	7669	0.00
16/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	21317	21929	21317	21929	0.00
16/02/2007	JN05 On 03-May-07			jNote	8.3000	8.2690	0.3359	0.3349	0.00
16/02/2007	JN05 On 02-August-07			jNote	8.2400	8.2060	0.3341	0.3331	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
16/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	478	432	478	432	0.00
16/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	38880	40166	38880	40166	0.00
16/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1979	1851	1979	1851	0.00
16/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	43020	44228	43020	44228	0.00
16/02/2007	JN10 On 03-May-07			jNote	8.1400	8.1030	0.5504	0.5491	0.00
16/02/2007	JN10 On 02-August-07			jNote	8.0900	8.0550	0.5486	0.5472	0.00
16/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	48	38	48	38	0.00
16/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	58578	60820	58578	60820	0.00
16/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	527	458	527	458	0.00
16/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62463	64653	62463	64653	0.00
16/02/2007	JROD On 28-February-07			jRod	8.6200	8.6340	0.0022	0.0018	0.00
16/02/2007	JROD On 30-March-07			jRod	8.7800	8.8710	0.0026	0.0024	0.00
16/02/2007	JROD On 30-April-07			jRod	8.9400	9.1710	0.0029	0.0030	0.00
16/02/2007	JROD On 31-May-07			jRod	8.8600	9.0370	0.0049	0.0053	0.00
16/02/2007	OTH1 On 03-May-07			Index Future	253.5000	253.6500	253.5000	253.6500	15.00
16/02/2007	R153 On 03-May-07			Bond Future	7.9400	7.9400	116.8963	116.8963	54.00
16/02/2007	R153 On 02-August-07			Bond Future	7.8800	7.8750	119.3576	119.3576	0.00
16/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	18998	19029	18998	19029	0.00
16/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1678	1708	1678	1708	0.00
16/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	21637	21660	21637	21660	0.00
16/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3655	3679	3655	3679	0.00
16/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	27144	27162	27144	27162	0.00
16/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	682	700	682	700	0.00
16/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	24355	24377	24355	24377	0.00
16/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	930	952	930	952	0.00
16/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	26280	26301	26280	26301	0.00
16/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2621	2642	2621	2642	0.00
16/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	25742	25762	25742	25762	0.00
16/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	797	817	797	817	0.00
16/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	27481	27501	27481	27501	0.00
16/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2409	2429	2409	2429	0.00
16/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	28695	28714	28695	28714	0.00
16/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2212	2231	2212	2231	0.00

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16/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32861	32873	32861	32873	0.00
16/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	357	369	357	369	0.00
16/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	33670	33686	33670	33686	0.00
16/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1564	1580	1564	1580	0.00
16/02/2007	R157 On 03-May-07			Bond Future	7.6500	7.6450	137.6170	137.6170	504.00
16/02/2007	R157 On 02-August-07			Bond Future	7.6100	7.6050	140.4853	140.4853	0.00
16/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	10873	10972	10873	10972	60.00
16/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	21757	21856	21757	21856	0.00
16/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	68481	68527	68481	68527	0.00
16/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5247	5293	5247	5293	0.00
16/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	32778	32867	32778	32867	0.00
16/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	6614	6702	6614	6702	60.00
16/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	63369	63410	63369	63410	0.00
16/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	1483	1524	1483	1524	0.00
16/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	96597	96609	96597	96609	0.00
16/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	265	277	265	277	0.00
16/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	76576	76602	76576	76602	0.00
16/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	762	788	762	788	0.00
16/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	80470	80508	80470	80508	0.00
16/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3648	3685	3648	3685	0.00
16/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	79906	79930	79906	79930	0.00
16/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	642	665	642	665	0.00
16/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	83516	83552	83516	83552	0.00
16/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	3327	3362	3327	3362	0.00
16/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	83242	83263	83242	83263	0.00
16/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	540	560	540	560	0.00
16/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	86577	86611	86577	86611	0.00
16/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	3033	3066	3033	3066	0.00
16/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	98934	98961	98934	98961	0.00
16/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	2086	2113	2086	2113	0.00
16/02/2007	R186 On 03-May-07			Bond Future	7.3500	7.3400	136.3843	136.5502	0.00
16/02/2007	R186 On 02-August-07			Bond Future	7.3100	7.2930	134.0577	134.3253	0.00
16/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	109139	110757	109139	110757	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
16/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1809	1769	1809	1769	0.00
16/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	118914	121313	118914	121313	0.00
16/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7384	7106	7384	7106	0.00
16/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	130353	131994	130353	131994	0.00
16/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	896	879	896	879	0.00
16/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	138562	141045	138562	141045	0.00
16/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	5045	4852	5045	4852	0.00
16/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	140913	142562	140913	142562	0.00
16/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	625	614	625	614	0.00
16/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	143502	146002	143502	146002	0.00
16/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	4583	4407	4583	4407	0.00
16/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	148446	150962	148446	150962	0.00
16/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4162	4002	4162	4002	0.00
16/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	161804	163459	161804	163459	0.00
16/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	299	295	299	295	0.00
16/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	168200	170767	168200	170767	0.00
16/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2827	2717	2827	2717	0.00
16/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	135640	137286	135640	137286	0.00
16/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	749	735	749	735	0.00
16/02/2007	R194 On 03-May-07			Bond Future	8.4800	8.5340	103.0219	102.9783	0.00
16/02/2007	R194 On 02-August-07			Bond Future	8.2700	8.2140	105.2728	105.3035	0.00
16/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4174	3931	4174	3931	0.00
16/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	2057	2251	2057	2251	0.00
16/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	5970	6167	5970	6167	0.00
16/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3349	3239	3349	3239	0.00
16/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	6894	6568	6894	6568	0.00
16/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	904	1014	904	1014	0.00
16/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7695	7917	7695	7917	0.00
16/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2356	2272	2356	2272	0.00
16/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5450	5163	5450	5163	0.00
16/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1393	1543	1393	1543	0.00
16/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6632	6839	6632	6839	0.00
16/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2921	2822	2921	2822	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
16/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5181	4902	5181	4902	0.00
16/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1511	1670	1511	1670	0.00
16/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5726	5431	5726	5431	0.00
16/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1282	1424	1282	1424	0.00
16/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	6977	7189	6977	7189	0.00
16/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2723	2629	2723	2629	0.00
16/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	6803	7013	6803	7013	0.00
16/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2821	2724	2821	2724	0.00
16/02/2007	R196 On 03-May-07			Bond Future	8.2900	8.3250	104.6785	104.6162	0.00
16/02/2007	R196 On 02-August-07			Bond Future	8.1800	8.1680	106.9662	106.9779	0.00
16/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2740	2478	2740	2478	0.00
16/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3381	3742	3381	3742	0.00
16/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5179	5257	5179	5257	0.00
16/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4093	4053	4093	4053	0.00
16/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	5152	4755	5152	4755	0.00
16/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1588	1814	1588	1814	0.00
16/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7363	7454	7363	7454	0.00
16/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2619	2592	2619	2592	0.00
16/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	8360	7851	8360	7851	0.00
16/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	614	729	614	729	0.00
16/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9958	10059	9958	10059	0.00
16/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1573	1557	1573	1557	0.00
16/02/2007	R201 On 03-May-07			Bond Future	7.6200	7.5930	109.7683	109.9050	0.00
16/02/2007	R201 On 02-August-07			Bond Future	7.5600	7.5220	107.7460	107.9611	0.00
16/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	51880	53187	51880	53187	0.00
16/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	1018	959	1018	959	0.00
16/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	56591	58486	56591	58486	0.00
16/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3683	3427	3683	3427	0.00
16/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	62452	63788	62452	63788	0.00
16/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	514	484	514	484	0.00
16/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	66248	68217	66248	68217	0.00
16/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2527	2345	2527	2345	0.00
16/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	65114	66455	65114	66455	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
16/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	431	406	431	406	0.00
16/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	68698	70682	68698	70682	0.00
16/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2296	2130	2296	2130	0.00
16/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	67779	69124	67779	69124	0.00
16/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	361	340	361	340	0.00
16/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	71161	73160	71161	73160	0.00
16/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2088	1936	2088	1936	0.00
16/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	78438	79794	78438	79794	0.00
16/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	174	164	174	164	0.00
16/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	81090	83135	81090	83135	0.00
16/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1422	1316	1422	1316	0.00
16/02/2007	R203 On 03-May-07			Bond Future	7.5200	7.5020	106.3598	106.5142	0.00
16/02/2007	R203 On 02-August-07			Bond Future	7.4700	7.4410	108.6891	108.9143	0.00
16/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	68889	70415	68889	70415	0.00
16/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	231	213	231	213	0.00
16/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	73008	75121	73008	75121	0.00
16/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1750	1610	1750	1610	0.00
16/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	82048	83586	82048	83586	0.00
16/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	68	62	68	62	0.00
16/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85304	87477	85304	87477	0.00
16/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	922	843	922	843	0.00
16/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	85322	86862	85322	86862	0.00
16/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	49	45	49	45	0.00
16/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	88406	90590	88406	90590	0.00
16/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	779	711	779	711	0.00
16/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	88586	90127	88586	90127	0.00
16/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	35	32	35	32	0.00
16/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	91513	93707	91513	93707	0.00
16/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	655	597	655	597	0.00
16/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	101526	103069	101526	103069	0.00
16/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	8	8	8	8	0.00
16/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	103955	106177	103955	106177	0.00
16/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	318	288	318	288	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
16/02/2007	R204 On 03-May-07			Bond Future	7.4900	7.4670	106.9628	107.1125	0.00
16/02/2007	R204 On 02-August-07			Bond Future	7.4400	7.4110	105.2527	105.4869	0.00
16/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	77584	79026	77584	79026	0.00
16/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1667	1612	1667	1612	0.00
16/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	84294	86363	84294	86363	0.00
16/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5885	5612	5885	5612	0.00
16/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	90855	92325	90855	92325	0.00
16/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	849	821	849	821	0.00
16/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	96301	98449	96301	98449	0.00
16/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3975	3781	3975	3781	0.00
16/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	94196	95671	94196	95671	0.00
16/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	710	687	710	687	0.00
16/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	99352	101517	99352	101517	0.00
16/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3589	3412	3589	3412	0.00
16/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	97540	99019	97540	99019	0.00
16/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	592	573	592	573	0.00
16/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	102419	104600	102419	104600	0.00
16/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3236	3074	3236	3074	0.00
16/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	110902	112391	110902	112391	0.00
16/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	275	267	275	267	0.00
16/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	114804	117036	114804	117036	0.00
16/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2103	1993	2103	1993	0.00
16/02/2007	R206 On 03-May-07			Bond Future	7.6300	7.6060	101.6586	101.7770	0.00
16/02/2007	R206 On 02-August-07			Bond Future	7.5700	7.5310	100.1096	100.3053	0.00
16/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	13787	14572	13787	14572	0.00
16/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7587	7188	7587	7188	0.00
16/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19950	21190	19950	21190	0.00
16/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10978	10261	10978	10261	0.00
16/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	22385	23356	22385	23356	0.00
16/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3524	3311	3524	3311	0.00
16/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27927	29392	27927	29392	0.00
16/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6659	6167	6659	6167	0.00
16/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	32713	33803	32713	33803	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
16/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1393	1299	1393	1299	0.00
16/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	37141	38787	37141	38787	0.00
16/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3765	3454	3765	3454	0.00
16/02/2007	R207 On 03-May-07			Bond Future	7.4500	7.4260	100.6242	100.8172	0.00
16/02/2007	R207 On 02-August-07			Bond Future	7.4100	7.3740	99.1842	99.4476	0.00
16/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	79937	81847	79937	81847	0.00
16/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	234	214	234	214	0.00
16/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	83854	86348	83854	86348	0.00
16/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1624	1484	1624	1484	0.00
16/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	93961	95885	93961	95885	0.00
16/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	73	66	73	66	0.00
16/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97121	99677	97121	99677	0.00
16/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	849	771	849	771	0.00
16/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	97441	99366	97441	99366	0.00
16/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	53	48	53	48	0.00
16/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	100452	103019	100452	103019	0.00
16/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	716	649	716	649	0.00
16/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	100907	102833	100907	102833	0.00
16/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	39	35	39	35	0.00
16/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	103784	106361	103784	106361	0.00
16/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	602	544	602	544	0.00
16/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	114617	116546	114617	116546	0.00
16/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	10	9	10	9	0.00
16/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117077	119683	117077	119683	0.00
16/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	290	261	290	261	0.00
16/02/2007	TRT1 On 03-May-07			Index Future	254.3200	254.4950	254.3230	254.4950	500.00
19/02/2007	CRD1 On 03-May-07			Index Future	110.4300	110.1260	110.4250	110.1260	10.00
19/02/2007	GOVI On 03-May-07			jGovi	258.3200	257.3900	258.3160	257.3900	144.00
19/02/2007	GOVI On 02-August-07			jGovi	263.8700	262.9300	263.8740	262.9300	0.00
19/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	233160	223900	233160	223900	0.00
19/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
19/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	233743	224306	233743	224306	0.00
19/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	3	6	3	6	0.00

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19/02/2007	ILBI On 03-May-07			Index Future	273.9900	274.3470	273.9920	274.3470	0.00
19/02/2007	ILBI On 02-August-07			Index Future	280.2000	280.5880	280.2020	280.5880	0.00
19/02/2007	J153 On 31-August-10			jSwap	8.5200	8.5660	0.0351	0.0368	0.00
19/02/2007	J157 On 15-September-15			jSwap	8.2700	8.3360	0.0631	0.0589	0.00
19/02/2007	J186 On 21-December-26			jSwap	7.7600	7.8360	0.0258	0.0336	0.00
19/02/2007	J194 On 28-February-08			jSwap	8.9300	8.9500	0.0205	0.0207	0.00
19/02/2007	J201 On 22-December-14			jSwap	8.2900	8.3530	0.0459	0.0494	0.00
19/02/2007	J203 On 15-September-17			jSwap	8.2000	8.2610	0.0518	0.0560	0.00
19/02/2007	J204 On 21-December-18			jSwap	8.1300	8.1980	0.0480	0.0530	0.00
19/02/2007	J207 On 15-January-20			jSwap	8.0700	8.1410	0.0053	0.0112	0.00
19/02/2007	JBAR On 21-December-05			jBar	9.0300	9.0250	0.0000	0.0000	0.00
19/02/2007	JFRA On 07-February-08			jFra	8.6600	8.7190	0.0211	0.0213	0.00
19/02/2007	JFRA On 03-May-07			jFra	9.1000	9.1280	0.0222	0.0223	0.00
19/02/2007	JFRA On 02-August-07			jFra	9.0100	9.0390	0.0220	0.0220	0.00
19/02/2007	JFRA On 01-November-07			jFra	8.8200	8.8600	0.0231	0.0232	0.00
19/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21033	21188	21033	21188	0.00
19/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18205	18220	18205	18220	0.00
19/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	3896	3974	3896	3974	0.00
19/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	5	5	5	5	0.00
19/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3763	3825	3763	3825	0.00
19/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	74	73	74	73	0.00
19/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3700	3792	3700	3792	0.00
19/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	236	226	236	226	0.00
19/02/2007	JN02 On 03-May-07			jNote	8.6000	8.6480	0.1572	0.1580	0.00
19/02/2007	JN02 On 02-August-07			jNote	8.4600	8.5180	0.1549	0.1558	0.00
19/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4262	4685	4262	4685	0.00
19/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	16125	15683	16125	15683	0.00
19/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7471	7923	7471	7923	0.00
19/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	21878	21317	21878	21317	0.00
19/02/2007	JN05 On 03-May-07			jNote	8.2400	8.3010	0.3340	0.3359	0.00
19/02/2007	JN05 On 02-August-07			jNote	8.1700	8.2380	0.3319	0.3341	0.00
19/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	334	478	334	478	0.00
19/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	41177	38880	41177	38880	0.00

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19/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1640	1979	1640	1979	0.00
19/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	45337	43020	45337	43020	0.00
19/02/2007	JN10 On 03-May-07			jNote	8.0800	8.1350	0.5478	0.5504	0.00
19/02/2007	JN10 On 02-August-07			jNote	8.0300	8.0870	0.5458	0.5486	0.00
19/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	23	48	23	48	0.00
19/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62772	58578	62772	58578	0.00
19/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	367	527	367	527	0.00
19/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66681	62463	66681	62463	0.00
19/02/2007	JROD On 28-February-07			jRod	8.6200	8.6230	0.0017	0.0022	0.00
19/02/2007	JROD On 30-March-07			jRod	8.7600	8.7790	0.0021	0.0026	0.00
19/02/2007	JROD On 30-April-07			jRod	8.9200	8.9360	0.0024	0.0029	0.00
19/02/2007	JROD On 31-May-07			jRod	8.8500	8.8550	0.0044	0.0049	0.00
19/02/2007	OTH1 On 03-May-07			Index Future	254.3900	253.5000	254.3910	253.5000	15.00
19/02/2007	R153 On 03-May-07			Bond Future	7.8800	7.9400	117.0839	116.8963	54.00
19/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.8750	119.5321	119.3576	0.00
19/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	20496	18998	20496	18998	0.00
19/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1300	1678	1300	1678	0.00
19/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	22916	21637	22916	21637	0.00
19/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3189	3655	3189	3655	0.00
19/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	28837	27144	28837	27144	0.00
19/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	500	682	500	682	0.00
19/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	25995	24355	25995	24355	0.00
19/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	695	930	695	930	0.00
19/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	27667	26280	27667	26280	0.00
19/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2262	2621	2262	2621	0.00
19/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	27410	25742	27410	25742	0.00
19/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	590	797	590	797	0.00
19/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	28891	27481	28891	27481	0.00
19/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2073	2409	2073	2409	0.00
19/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	30128	28695	30128	28695	0.00
19/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1898	2212	1898	2212	0.00
19/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	34632	32861	34632	32861	0.00
19/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	252	357	252	357	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
19/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	35180	33670	35180	33670	0.00
19/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1329	1564	1329	1564	0.00
19/02/2007	R157 On 03-May-07			Bond Future	7.5900	7.6450	138.0660	137.6170	504.00
19/02/2007	R157 On 02-August-07			Bond Future	7.5500	7.6050	140.9238	140.4853	0.00
19/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	12444	10873	12444	10873	60.00
19/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	18838	21757	18838	21757	0.00
19/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	72102	68481	72102	68481	0.00
19/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4483	5247	4483	5247	0.00
19/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	35934	32778	35934	32778	0.00
19/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	5280	6614	5280	6614	60.00
19/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	67452	63369	67452	63369	0.00
19/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	1077	1483	1077	1483	0.00
19/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	100996	96597	100996	96597	0.00
19/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	174	265	174	265	0.00
19/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	80835	76576	80835	76576	0.00
19/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	532	762	532	762	0.00
19/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	84289	80470	84289	80470	0.00
19/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3081	3648	3081	3648	0.00
19/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	84198	79906	84198	79906	0.00
19/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	443	642	443	642	0.00
19/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	87377	83516	87377	83516	0.00
19/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2802	3327	2802	3327	0.00
19/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	87562	83242	87562	83242	0.00
19/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	369	540	369	540	0.00
19/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	90477	86577	90477	86577	0.00
19/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2547	3033	2547	3033	0.00
19/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	102966	98934	102966	98934	0.00
19/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1733	2086	1733	2086	0.00
19/02/2007	R186 On 03-May-07			Bond Future	7.2900	7.3530	137.1655	136.3843	0.00
19/02/2007	R186 On 02-August-07			Bond Future	7.2500	7.3140	134.8630	134.0577	0.00
19/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	116411	109139	116411	109139	0.00
19/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1270	1809	1270	1809	0.00
19/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	125780	118914	125780	118914	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
19/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6196	7384	6196	7384	0.00
19/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	137871	130353	137871	130353	0.00
19/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	603	896	603	896	0.00
19/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	145751	138562	145751	138562	0.00
19/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4181	5045	4181	5045	0.00
19/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	148512	140913	148512	140913	0.00
19/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	411	625	411	625	0.00
19/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	150759	143502	150759	143502	0.00
19/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3787	4583	3787	4583	0.00
19/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	155765	148446	155765	148446	0.00
19/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3429	4162	3429	4162	0.00
19/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	169505	161804	169505	161804	0.00
19/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	189	299	189	299	0.00
19/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	175728	168200	175728	168200	0.00
19/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2302	2827	2302	2827	0.00
19/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	143201	135640	143201	135640	0.00
19/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	498	749	498	749	0.00
19/02/2007	R194 On 03-May-07			Bond Future	8.4400	8.4780	103.0523	103.0219	0.00
19/02/2007	R194 On 02-August-07			Bond Future	8.2100	8.2700	105.3057	105.2728	0.00
19/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4306	4174	4306	4174	0.00
19/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	1885	2057	1885	2057	0.00
19/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6128	5970	6128	5970	0.00
19/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3177	3349	3177	3349	0.00
19/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	7094	6894	7094	6894	0.00
19/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	799	904	799	904	0.00
19/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	7884	7695	7884	7695	0.00
19/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2217	2356	2217	2356	0.00
19/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5617	5450	5617	5450	0.00
19/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1256	1393	1256	1393	0.00
19/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	6802	6632	6802	6632	0.00
19/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2763	2921	2763	2921	0.00
19/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5340	5181	5340	5181	0.00
19/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1367	1511	1367	1511	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
19/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	5900	5726	5900	5726	0.00
19/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1152	1282	1152	1282	0.00
19/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7154	6977	7154	6977	0.00
19/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2571	2723	2571	2723	0.00
19/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	6977	6803	6977	6803	0.00
19/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2666	2821	2666	2821	0.00
19/02/2007	R196 On 03-May-07			Bond Future	8.2400	8.2880	104.7628	104.6785	0.00
19/02/2007	R196 On 02-August-07			Bond Future	8.1200	8.1760	107.0529	106.9662	0.00
19/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	3093	2740	3093	2740	0.00
19/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2890	3381	2890	3381	0.00
19/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5619	5179	5619	5179	0.00
19/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3666	4093	3666	4093	0.00
19/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	5691	5152	5691	5152	0.00
19/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1284	1588	1284	1588	0.00
19/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7912	7363	7912	7363	0.00
19/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2300	2619	2300	2619	0.00
19/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	9052	8360	9052	8360	0.00
19/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	463	614	463	614	0.00
19/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10603	9958	10603	9958	0.00
19/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1352	1573	1352	1573	0.00
19/02/2007	R201 On 03-May-07			Bond Future	7.5500	7.6160	110.1371	109.7683	0.00
19/02/2007	R201 On 02-August-07			Bond Future	7.5000	7.5590	108.1184	107.7460	0.00
19/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	55274	51880	55274	51880	0.00
19/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	725	1018	725	1018	0.00
19/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	59734	56591	59734	56591	0.00
19/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3102	3683	3102	3683	0.00
19/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	65976	62452	65976	62452	0.00
19/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	351	514	351	514	0.00
19/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	69547	66248	69547	66248	0.00
19/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2101	2527	2101	2527	0.00
19/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	68662	65114	68662	65114	0.00
19/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	291	431	291	431	0.00
19/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	72029	68698	72029	68698	0.00

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19/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1904	2296	1904	2296	0.00
19/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	71347	67779	71347	67779	0.00
19/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	241	361	241	361	0.00
19/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	74523	71161	74523	71161	0.00
19/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1726	2088	1726	2088	0.00
19/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	82063	78438	82063	78438	0.00
19/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	112	174	112	174	0.00
19/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	84554	81090	84554	81090	0.00
19/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1162	1422	1162	1422	0.00
19/02/2007	R203 On 03-May-07			Bond Future	7.4600	7.5230	106.8091	106.3598	0.00
19/02/2007	R203 On 02-August-07			Bond Future	7.4100	7.4720	109.1475	108.6891	0.00
19/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	73289	68889	73289	68889	0.00
19/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	138	231	138	231	0.00
19/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	77222	73008	77222	73008	0.00
19/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1380	1750	1380	1750	0.00
19/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	86509	82048	86509	82048	0.00
19/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	37	68	37	68	0.00
19/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	89672	85304	89672	85304	0.00
19/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	707	922	707	922	0.00
19/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	89791	85322	89791	85322	0.00
19/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	26	49	26	49	0.00
19/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	92803	88406	92803	88406	0.00
19/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	593	779	593	779	0.00
19/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	93062	88586	93062	88586	0.00
19/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	18	35	18	35	0.00
19/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	95936	91513	95936	91513	0.00
19/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	495	655	495	655	0.00
19/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	106014	101526	106014	101526	0.00
19/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	4	8	4	8	0.00
19/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	108453	103955	108453	103955	0.00
19/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	233	318	233	318	0.00
19/02/2007	R204 On 03-May-07			Bond Future	7.4300	7.4860	107.4445	106.9628	0.00
19/02/2007	R204 On 02-August-07			Bond Future	7.3800	7.4410	105.7454	105.2527	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
19/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	81976	77584	81976	77584	0.00
19/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1242	1667	1242	1667	0.00
19/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	88408	84294	88408	84294	0.00
19/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5073	5885	5073	5885	0.00
19/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	95430	90855	95430	90855	0.00
19/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	606	849	606	849	0.00
19/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	100631	96301	100631	96301	0.00
19/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3378	3975	3378	3975	0.00
19/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	98805	94196	98805	94196	0.00
19/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	502	710	502	710	0.00
19/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	103729	99352	103729	99352	0.00
19/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3039	3589	3039	3589	0.00
19/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	102179	97540	102179	97540	0.00
19/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	414	592	414	592	0.00
19/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	106841	102419	106841	102419	0.00
19/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2730	3236	2730	3236	0.00
19/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	115627	110902	115627	110902	0.00
19/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	184	275	184	275	0.00
19/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	119376	114804	119376	114804	0.00
19/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1748	2103	1748	2103	0.00
19/02/2007	R206 On 03-May-07			Bond Future	7.5600	7.6290	102.0040	101.6586	0.00
19/02/2007	R206 On 02-August-07			Bond Future	7.5000	7.5700	100.4612	100.1096	0.00
19/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	15750	13787	15750	13787	0.00
19/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6096	7587	6096	7587	0.00
19/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	21999	19950	21999	19950	0.00
19/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9511	10978	9511	10978	0.00
19/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	24972	22385	24972	22385	0.00
19/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2658	3524	2658	3524	0.00
19/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	30408	27927	30408	27927	0.00
19/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5624	6659	5624	6659	0.00
19/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	35749	32713	35749	32713	0.00
19/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	975	1393	975	1393	0.00
19/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	39984	37141	39984	37141	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
19/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3091	3765	3091	3765	0.00
19/02/2007	R207 On 03-May-07			Bond Future	7.3900	7.4500	101.1157	100.6242	0.00
19/02/2007	R207 On 02-August-07			Bond Future	7.3500	7.4070	99.6800	99.1842	0.00
19/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	84759	79937	84759	79937	0.00
19/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	142	234	142	234	0.00
19/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	88466	83854	88466	83854	0.00
19/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1278	1624	1278	1624	0.00
19/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	98844	93961	98844	93961	0.00
19/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	40	73	40	73	0.00
19/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	101879	97121	101879	97121	0.00
19/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	650	849	650	849	0.00
19/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	102332	97441	102332	97441	0.00
19/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	29	53	29	53	0.00
19/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	105238	100452	105238	100452	0.00
19/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	544	716	544	716	0.00
19/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	105804	100907	105804	100907	0.00
19/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	21	39	21	39	0.00
19/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	108594	103784	108594	103784	0.00
19/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	454	602	454	602	0.00
19/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	119526	114617	119526	114617	0.00
19/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	5	10	5	10	0.00
19/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	121957	117077	121957	117077	0.00
19/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	212	290	212	290	0.00
19/02/2007	TRT1 On 03-May-07			Index Future	255.2400	254.3230	255.2400	254.3230	500.00
20/02/2007	CRD1 On 03-May-07			Index Future	110.6200	110.4250	110.6200	110.4250	10.00
20/02/2007	GOVI On 03-May-07			jGovi	258.9400	258.3160	258.9380	258.3160	144.00
20/02/2007	GOVI On 02-August-07			jGovi	264.5100	263.8740	264.5100	263.8740	0.00
20/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	239380	233160	239380	233160	0.00
20/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
20/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	240102	233743	240102	233743	0.00
20/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	3	2	3	0.00
20/02/2007	ILBI On 03-May-07			Index Future	273.9400	273.9920	273.9380	273.9920	0.00
20/02/2007	ILBI On 02-August-07			Index Future	280.1500	280.2020	280.1470	280.2020	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
20/02/2007	J153 On 31-August-10			jSwap	8.5000	8.5150	0.0344	0.0351	0.00
20/02/2007	J157 On 15-September-15			jSwap	8.2200	8.2740	0.0668	0.0631	0.00
20/02/2007	J186 On 21-December-26			jSwap	7.7100	7.7570	0.0209	0.0258	0.00
20/02/2007	J194 On 28-February-08			jSwap	8.9300	8.9330	0.0204	0.0205	0.00
20/02/2007	J201 On 22-December-14			jSwap	8.2300	8.2900	0.0427	0.0459	0.00
20/02/2007	J203 On 15-September-17			jSwap	8.1400	8.2020	0.0472	0.0518	0.00
20/02/2007	J204 On 21-December-18			jSwap	8.0600	8.1290	0.0428	0.0480	0.00
20/02/2007	J207 On 15-January-20			jSwap	8.0000	8.0670	0.0002	0.0053	0.00
20/02/2007	JBAR On 21-December-05			jBar	9.0300	9.0330	0.0000	0.0000	0.00
20/02/2007	JFRA On 07-February-08			jFra	8.6500	8.6620	0.0211	0.0211	0.00
20/02/2007	JFRA On 03-May-07			jFra	9.1000	9.0960	0.0222	0.0222	0.00
20/02/2007	JFRA On 02-August-07			jFra	9.0100	9.0130	0.0220	0.0220	0.00
20/02/2007	JFRA On 01-November-07			jFra	8.8200	8.8210	0.0231	0.0231	0.00
20/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20991	21033	20991	21033	0.00
20/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18192	18205	18192	18205	0.00
20/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	3898	3896	3898	3896	0.00
20/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	5	5	5	5	0.00
20/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3747	3763	3747	3763	0.00
20/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	74	74	74	74	0.00
20/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3703	3700	3703	3700	0.00
20/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	233	236	233	236	0.00
20/02/2007	JN02 On 03-May-07			jNote	8.6000	8.6010	0.1571	0.1572	0.00
20/02/2007	JN02 On 02-August-07			jNote	8.4600	8.4630	0.1548	0.1549	0.00
20/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4187	4262	4187	4262	0.00
20/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	16123	16125	16123	16125	0.00
20/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7397	7471	7397	7471	0.00
20/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	21915	21878	21915	21878	0.00
20/02/2007	JN05 On 03-May-07			jNote	8.2100	8.2420	0.3326	0.3340	0.00
20/02/2007	JN05 On 02-August-07			jNote	8.1400	8.1740	0.3306	0.3319	0.00
20/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	272	334	272	334	0.00
20/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	42637	41177	42637	41177	0.00
20/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1478	1640	1478	1640	0.00
20/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	46705	45337	46705	45337	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
20/02/2007	JN10 On 03-May-07			jNote	8.0100	8.0750	0.5443	0.5478	0.00
20/02/2007	JN10 On 02-August-07			jNote	7.9500	8.0250	0.5422	0.5458	0.00
20/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	11	23	11	23	0.00
20/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	67515	62772	67515	62772	0.00
20/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	249	367	249	367	0.00
20/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	71555	66681	71555	66681	0.00
20/02/2007	JROD On 28-February-07			jRod	8.6100	8.6150	0.0017	0.0017	0.00
20/02/2007	JROD On 30-March-07			jRod	8.7500	8.7570	0.0021	0.0021	0.00
20/02/2007	JROD On 30-April-07			jRod	8.9100	8.9170	0.0024	0.0024	0.00
20/02/2007	JROD On 31-May-07			jRod	8.8500	8.8500	0.0044	0.0044	0.00
20/02/2007	OTH1 On 03-May-07			Index Future	255.0200	254.3910	255.0240	254.3910	15.00
20/02/2007	R153 On 03-May-07			Bond Future	7.8600	7.8800	117.1465	117.0839	166.00
20/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.8150	119.5321	119.5321	0.00
20/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	21010	20496	21010	20496	0.00
20/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1188	1300	1188	1300	0.00
20/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	22893	22916	22893	22916	0.00
20/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3166	3189	3166	3189	0.00
20/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	29412	28837	29412	28837	0.00
20/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	448	500	448	500	0.00
20/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	26554	25995	26554	25995	0.00
20/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	627	695	627	695	0.00
20/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	27647	27667	27647	27667	0.00
20/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2243	2262	2243	2262	0.00
20/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	27977	27410	27977	27410	0.00
20/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	530	590	530	590	0.00
20/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	28872	28891	28872	28891	0.00
20/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2054	2073	2054	2073	0.00
20/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	30110	30128	30110	30128	0.00
20/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1881	1898	1881	1898	0.00
20/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	35228	34632	35228	34632	0.00
20/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	223	252	223	252	0.00
20/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	35165	35180	35165	35180	0.00
20/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1314	1329	1314	1329	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
20/02/2007	R157 On 03-May-07			Bond Future	7.5300	7.5850	138.5170	138.0660	504.00
20/02/2007	R157 On 02-August-07			Bond Future	7.5500	7.5450	140.9238	140.9238	0.00
20/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	14425	12444	14425	12444	60.00
20/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16310	18838	16310	18838	0.00
20/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	72060	72102	72060	72102	0.00
20/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4441	4483	4441	4483	0.00
20/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	39443	35934	39443	35934	0.00
20/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4279	5280	4279	5280	60.00
20/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	71700	67452	71700	67452	0.00
20/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	816	1077	816	1077	0.00
20/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	105455	100996	105455	100996	0.00
20/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	123	174	123	174	0.00
20/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	85205	80835	85205	80835	0.00
20/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	392	532	392	532	0.00
20/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	84254	84289	84254	84289	0.00
20/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3047	3081	3047	3081	0.00
20/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	88589	84198	88589	84198	0.00
20/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	325	443	325	443	0.00
20/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	87344	87377	87344	87377	0.00
20/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2769	2802	2769	2802	0.00
20/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	91971	87562	91971	87562	0.00
20/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	269	369	269	369	0.00
20/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	90446	90477	90446	90477	0.00
20/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2516	2547	2516	2547	0.00
20/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	102942	102966	102942	102966	0.00
20/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1709	1733	1709	1733	0.00
20/02/2007	R186 On 03-May-07			Bond Future	7.2400	7.2920	137.8239	137.1655	0.00
20/02/2007	R186 On 02-August-07			Bond Future	7.2000	7.2510	135.5202	134.8630	0.00
20/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	122701	116411	122701	116411	0.00
20/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	976	1270	976	1270	0.00
20/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	131580	125780	131580	125780	0.00
20/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5424	6196	5424	6196	0.00
20/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	144304	137871	144304	137871	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
20/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	452	603	452	603	0.00
20/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	151774	145751	151774	145751	0.00
20/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3632	4181	3632	4181	0.00
20/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	154989	148512	154989	148512	0.00
20/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	304	411	304	411	0.00
20/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	156828	150759	156828	150759	0.00
20/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3283	3787	3283	3787	0.00
20/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	161876	155765	161876	155765	0.00
20/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2967	3429	2967	3429	0.00
20/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	176037	169505	176037	169505	0.00
20/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	136	189	136	189	0.00
20/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	181976	175728	181976	175728	0.00
20/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1978	2302	1978	2302	0.00
20/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	149658	143201	149658	143201	0.00
20/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	371	498	371	498	0.00
20/02/2007	R194 On 03-May-07			Bond Future	8.3800	8.4390	103.1007	103.0523	0.00
20/02/2007	R194 On 02-August-07			Bond Future	8.1300	8.2100	105.3479	105.3057	0.00
20/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4598	4306	4598	4306	0.00
20/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	1693	1885	1693	1885	0.00
20/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6373	6128	6373	6128	0.00
20/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	3001	3177	3001	3177	0.00
20/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	7474	7094	7474	7094	0.00
20/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	696	799	696	799	0.00
20/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8168	7884	8168	7884	0.00
20/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2079	2217	2079	2217	0.00
20/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5956	5617	5956	5617	0.00
20/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1112	1256	1112	1256	0.00
20/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7063	6802	7063	6802	0.00
20/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2602	2763	2602	2763	0.00
20/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5671	5340	5671	5340	0.00
20/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1214	1367	1214	1367	0.00
20/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	6248	5900	6248	5900	0.00
20/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	1016	1152	1016	1152	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
20/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7422	7154	7422	7154	0.00
20/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2418	2571	2418	2571	0.00
20/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7242	6977	7242	6977	0.00
20/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2509	2666	2509	2666	0.00
20/02/2007	R196 On 03-May-07			Bond Future	8.1800	8.2380	104.8556	104.7628	0.00
20/02/2007	R196 On 02-August-07			Bond Future	8.0600	8.1170	107.1412	107.0529	0.00
20/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	3571	3093	3571	3093	0.00
20/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2440	2890	2440	2890	0.00
20/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	6122	5619	6122	5619	0.00
20/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3286	3666	3286	3666	0.00
20/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	6366	5691	6366	5691	0.00
20/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1030	1284	1030	1284	0.00
20/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	8521	7912	8521	7912	0.00
20/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2027	2300	2027	2300	0.00
20/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	9867	9052	9867	9052	0.00
20/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	350	463	350	463	0.00
20/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	11303	10603	11303	10603	0.00
20/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1169	1352	1169	1352	0.00
20/02/2007	R201 On 03-May-07			Bond Future	7.4900	7.5540	110.5015	110.1371	0.00
20/02/2007	R201 On 02-August-07			Bond Future	7.4300	7.4950	108.4865	108.1184	0.00
20/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	58735	55274	58735	55274	0.00
20/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	542	725	542	725	0.00
20/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	62966	59734	62966	59734	0.00
20/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2653	3102	2653	3102	0.00
20/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	69524	65976	69524	65976	0.00
20/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	255	351	255	351	0.00
20/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	72908	69547	72908	69547	0.00
20/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1781	2101	1781	2101	0.00
20/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	72224	68662	72224	68662	0.00
20/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	210	291	210	291	0.00
20/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	75417	72029	75417	72029	0.00
20/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1610	1904	1610	1904	0.00
20/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	74922	71347	74922	71347	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
20/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	173	241	173	241	0.00
20/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	77935	74523	77935	74523	0.00
20/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1457	1726	1457	1726	0.00
20/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	85673	82063	85673	82063	0.00
20/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	78	112	78	112	0.00
20/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	88046	84554	88046	84554	0.00
20/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	973	1162	973	1162	0.00
20/02/2007	R203 On 03-May-07			Bond Future	7.4100	7.4620	107.2237	106.8091	0.00
20/02/2007	R203 On 02-August-07			Bond Future	7.3500	7.4090	109.5644	109.1475	0.00
20/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	77389	73289	77389	73289	0.00
20/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	91	138	91	138	0.00
20/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	81140	77222	81140	77222	0.00
20/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1129	1380	1129	1380	0.00
20/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	90642	86509	90642	86509	0.00
20/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	23	37	23	37	0.00
20/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	93701	89672	93701	89672	0.00
20/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	566	707	566	707	0.00
20/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	93928	89791	93928	89791	0.00
20/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	16	26	16	26	0.00
20/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	96852	92803	96852	92803	0.00
20/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	472	593	472	593	0.00
20/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	97201	93062	97201	93062	0.00
20/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	11	18	11	18	0.00
20/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	100002	95936	100002	95936	0.00
20/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	393	495	393	495	0.00
20/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	110159	106014	110159	106014	0.00
20/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	2	4	2	4	0.00
20/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	112570	108453	112570	108453	0.00
20/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	180	233	180	233	0.00
20/02/2007	R204 On 03-May-07			Bond Future	7.3900	7.4250	107.7620	107.4445	0.00
20/02/2007	R204 On 02-August-07			Bond Future	7.3400	7.3780	106.0677	105.7454	0.00
20/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	84952	81976	84952	81976	0.00
20/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1043	1242	1043	1242	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
20/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	91191	88408	91191	88408	0.00
20/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4633	5073	4633	5073	0.00
20/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	98497	95430	98497	95430	0.00
20/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	498	606	498	606	0.00
20/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	103537	100631	103537	100631	0.00
20/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3061	3378	3061	3378	0.00
20/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	101888	98805	101888	98805	0.00
20/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	410	502	410	502	0.00
20/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	106662	103729	106662	103729	0.00
20/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2749	3039	2749	3039	0.00
20/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	105277	102179	105277	102179	0.00
20/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	336	414	336	414	0.00
20/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	109798	106841	109798	106841	0.00
20/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2464	2730	2464	2730	0.00
20/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	118764	115627	118764	115627	0.00
20/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	146	184	146	184	0.00
20/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	122415	119376	122415	119376	0.00
20/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1564	1748	1564	1748	0.00
20/02/2007	R206 On 03-May-07			Bond Future	7.5000	7.5620	102.3198	102.0040	0.00
20/02/2007	R206 On 02-August-07			Bond Future	7.4400	7.5000	100.7790	100.4612	0.00
20/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	17816	15750	17816	15750	0.00
20/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5004	6096	5004	6096	0.00
20/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	24033	21999	24033	21999	0.00
20/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	8367	9511	8367	9511	0.00
20/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	27548	24972	27548	24972	0.00
20/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2077	2658	2077	2658	0.00
20/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	32809	30408	32809	30408	0.00
20/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4847	5624	4847	5624	0.00
20/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	38652	35749	38652	35749	0.00
20/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	720	975	720	975	0.00
20/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	42676	39984	42676	39984	0.00
20/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2606	3091	2606	3091	0.00
20/02/2007	R207 On 03-May-07			Bond Future	7.3400	7.3890	101.5292	101.1157	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
20/02/2007	R207 On 02-August-07			Bond Future	7.2900	7.3450	100.0983	99.6800	0.00
20/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	88850	84759	88850	84759	0.00
20/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	98	142	98	142	0.00
20/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	92431	88466	92431	88466	0.00
20/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1060	1278	1060	1278	0.00
20/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	102964	98844	102964	98844	0.00
20/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	26	40	26	40	0.00
20/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	105942	101879	105942	101879	0.00
20/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	529	650	529	650	0.00
20/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	106456	102332	106456	102332	0.00
20/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	19	29	19	29	0.00
20/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	109318	105238	109318	105238	0.00
20/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	440	544	440	544	0.00
20/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	109931	105804	109931	105804	0.00
20/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	13	21	13	21	0.00
20/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	112689	108594	112689	108594	0.00
20/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	366	454	366	454	0.00
20/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	123659	119526	123659	119526	0.00
20/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	3	5	3	5	0.00
20/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	126097	121957	126097	121957	0.00
20/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	168	212	168	212	0.00
20/02/2007	TRT1 On 03-May-07			Index Future	255.8500	255.2400	255.8540	255.2400	500.00
21/02/2007	CRD1 On 03-May-07			Index Future	110.5600	110.6200	110.5640	110.6200	10.00
21/02/2007	GOVI On 03-May-07			jGovi	258.8000	258.9380	258.8040	258.9380	144.00
21/02/2007	GOVI On 02-August-07			jGovi	264.3800	264.5100	264.3750	264.5100	0.00
21/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	238040	239380	238040	239380	0.00
21/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
21/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	238752	240102	238752	240102	0.00
21/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	2	2	2	0.00
21/02/2007	ILBI On 03-May-07			Index Future	273.5900	273.9380	273.5930	273.9380	0.00
21/02/2007	ILBI On 02-August-07			Index Future	279.8000	280.1470	279.8010	280.1470	0.00
21/02/2007	J153 On 31-August-10			jSwap	8.5200	8.4960	0.0354	0.0344	0.00
21/02/2007	J157 On 15-September-15			jSwap	8.2200	8.2180	0.0669	0.0668	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
21/02/2007	J186 On 21-December-26			jSwap	7.6900	7.7070	0.0189	0.0209	0.00
21/02/2007	J194 On 28-February-08			jSwap	8.9400	8.9300	0.0206	0.0204	0.00
21/02/2007	J201 On 22-December-14			jSwap	8.2400	8.2340	0.0430	0.0427	0.00
21/02/2007	J203 On 15-September-17			jSwap	8.1300	8.1380	0.0468	0.0472	0.00
21/02/2007	J204 On 21-December-18			jSwap	8.0700	8.0600	0.0433	0.0428	0.00
21/02/2007	J207 On 15-January-20			jSwap	8.0100	7.9980	0.0006	0.0002	0.00
21/02/2007	JBAR On 21-December-05			jBar	9.0300	9.0330	0.0000	0.0000	0.00
21/02/2007	JFRA On 07-February-08			jFra	8.6800	8.6490	0.0212	0.0211	0.00
21/02/2007	JFRA On 03-May-07			jFra	9.1000	9.0970	0.0222	0.0222	0.00
21/02/2007	JFRA On 02-August-07			jFra	9.0400	9.0060	0.0220	0.0220	0.00
21/02/2007	JFRA On 01-November-07			jFra	8.8500	8.8230	0.0232	0.0231	0.00
21/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20996	20991	20996	20991	0.00
21/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18133	18192	18133	18192	0.00
21/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	3915	3898	3915	3898	0.00
21/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	4	5	4	5	0.00
21/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3811	3747	3811	3747	0.00
21/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	69	74	69	74	0.00
21/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3760	3703	3760	3703	0.00
21/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	223	233	223	233	0.00
21/02/2007	JN02 On 03-May-07			jNote	8.6200	8.5970	0.1576	0.1571	0.00
21/02/2007	JN02 On 02-August-07			jNote	8.4900	8.4570	0.1554	0.1548	0.00
21/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4279	4187	4279	4187	0.00
21/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	15719	16123	15719	16123	0.00
21/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7560	7397	7560	7397	0.00
21/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	21469	21915	21469	21915	0.00
21/02/2007	JN05 On 03-May-07			jNote	8.2200	8.2050	0.3332	0.3326	0.00
21/02/2007	JN05 On 02-August-07			jNote	8.1500	8.1370	0.3311	0.3306	0.00
21/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	285	272	285	272	0.00
21/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	41854	42637	41854	42637	0.00
21/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1522	1478	1522	1478	0.00
21/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	46070	46705	46070	46705	0.00
21/02/2007	JN10 On 03-May-07			jNote	8.0000	8.0070	0.5437	0.5443	0.00
21/02/2007	JN10 On 02-August-07			jNote	7.9500	7.9540	0.5417	0.5422	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
21/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	9	11	9	11	0.00
21/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	68121	67515	68121	67515	0.00
21/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	234	249	234	249	0.00
21/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	72084	71555	72084	71555	0.00
21/02/2007	JROD On 28-February-07			jRod	8.6100	8.6140	0.0017	0.0017	0.00
21/02/2007	JROD On 30-March-07			jRod	8.7500	8.7530	0.0021	0.0021	0.00
21/02/2007	JROD On 30-April-07			jRod	8.9100	8.9120	0.0024	0.0024	0.00
21/02/2007	JROD On 31-May-07			jRod	8.8500	8.8490	0.0044	0.0044	0.00
21/02/2007	OTH1 On 03-May-07			Index Future	254.9600	255.0240	254.9580	255.0240	15.00
21/02/2007	R153 On 03-May-07			Bond Future	7.8600	7.8600	117.1465	117.1465	166.00
21/02/2007	R153 On 02-August-07			Bond Future	7.7700	7.8150	119.6779	119.5321	0.00
21/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	20984	21010	20984	21010	0.00
21/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1162	1188	1162	1188	0.00
21/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	24027	22893	24027	22893	0.00
21/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2843	3166	2843	3166	0.00
21/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	29397	29412	29397	29412	0.00
21/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	433	448	433	448	0.00
21/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	26535	26554	26535	26554	0.00
21/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	609	627	609	627	0.00
21/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	28861	27647	28861	27647	0.00
21/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1999	2243	1999	2243	0.00
21/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	27961	27977	27961	27977	0.00
21/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	514	530	514	530	0.00
21/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	30103	28872	30103	28872	0.00
21/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1828	2054	1828	2054	0.00
21/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	31357	30110	31357	30110	0.00
21/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1671	1881	1671	1881	0.00
21/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	35220	35228	35220	35228	0.00
21/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	214	223	214	223	0.00
21/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	36468	35165	36468	35165	0.00
21/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1160	1314	1160	1314	0.00
21/02/2007	R157 On 03-May-07			Bond Future	7.5300	7.5250	138.5170	138.5170	504.00
21/02/2007	R157 On 02-August-07			Bond Future	7.4500	7.5450	141.6589	140.9238	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	14319	14425	14319	14425	60.00
21/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16204	16310	16204	16310	0.00
21/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	78471	72060	78471	72060	0.00
21/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3501	4441	3501	4441	0.00
21/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	39366	39443	39366	39443	0.00
21/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4203	4279	4203	4279	60.00
21/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	71672	71700	71672	71700	0.00
21/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	787	816	787	816	0.00
21/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	105448	105455	105448	105455	0.00
21/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	117	123	117	123	0.00
21/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	85188	85205	85188	85205	0.00
21/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	375	392	375	392	0.00
21/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	90930	84254	90930	84254	0.00
21/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2372	3047	2372	3047	0.00
21/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	88574	88589	88574	88589	0.00
21/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	310	325	310	325	0.00
21/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	94075	87344	94075	87344	0.00
21/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2149	2769	2149	2769	0.00
21/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	91958	91971	91958	91971	0.00
21/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	256	269	256	269	0.00
21/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	97228	90446	97228	90446	0.00
21/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1947	2516	1947	2516	0.00
21/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	109891	102942	109891	102942	0.00
21/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1307	1709	1307	1709	0.00
21/02/2007	R186 On 03-May-07			Bond Future	7.2400	7.2410	137.8628	137.8239	0.00
21/02/2007	R186 On 02-August-07			Bond Future	7.2000	7.2000	135.5590	135.5202	0.00
21/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	123040	122701	123040	122701	0.00
21/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	926	976	926	976	0.00
21/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	131869	131580	131869	131580	0.00
21/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5326	5424	5326	5424	0.00
21/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	144665	144304	144665	144304	0.00
21/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	424	452	424	452	0.00
21/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	152089	151774	152089	151774	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
21/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3558	3632	3558	3632	0.00
21/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	155358	154989	155358	154989	0.00
21/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	285	304	285	304	0.00
21/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	157147	156828	157147	156828	0.00
21/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3215	3283	3215	3283	0.00
21/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	162201	161876	162201	161876	0.00
21/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2904	2967	2904	2967	0.00
21/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	176415	176037	176415	176037	0.00
21/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	126	136	126	136	0.00
21/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	182318	181976	182318	181976	0.00
21/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1931	1978	1931	1978	0.00
21/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	150024	149658	150024	149658	0.00
21/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	348	371	348	371	0.00
21/02/2007	R194 On 03-May-07			Bond Future	8.3700	8.3770	103.1101	103.1007	0.00
21/02/2007	R194 On 02-August-07			Bond Future	8.1200	8.1330	105.3572	105.3479	0.00
21/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4641	4598	4641	4598	0.00
21/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	1643	1693	1643	1693	0.00
21/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6418	6373	6418	6373	0.00
21/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	2952	3001	2952	3001	0.00
21/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	7539	7474	7539	7474	0.00
21/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	667	696	667	696	0.00
21/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8223	8168	8223	8168	0.00
21/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	2040	2079	2040	2079	0.00
21/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	6010	5956	6010	5956	0.00
21/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	1072	1112	1072	1112	0.00
21/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7112	7063	7112	7063	0.00
21/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2558	2602	2558	2602	0.00
21/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5723	5671	5723	5671	0.00
21/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1172	1214	1172	1214	0.00
21/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	6304	6248	6304	6248	0.00
21/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	979	1016	979	1016	0.00
21/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7473	7422	7473	7422	0.00
21/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2376	2418	2376	2418	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
21/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7291	7242	7291	7242	0.00
21/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2465	2509	2465	2509	0.00
21/02/2007	R196 On 03-May-07			Bond Future	8.1700	8.1830	104.8708	104.8556	0.00
21/02/2007	R196 On 02-August-07			Bond Future	8.0500	8.0570	107.1544	107.1412	0.00
21/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	3636	3571	3636	3571	0.00
21/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2353	2440	2353	2440	0.00
21/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	6188	6122	6188	6122	0.00
21/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3219	3286	3219	3286	0.00
21/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	6467	6366	6467	6366	0.00
21/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	979	1030	979	1030	0.00
21/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	8604	8521	8604	8521	0.00
21/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1978	2027	1978	2027	0.00
21/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	9996	9867	9996	9867	0.00
21/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	326	350	326	350	0.00
21/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	11402	11303	11402	11303	0.00
21/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1135	1169	1135	1169	0.00
21/02/2007	R201 On 03-May-07			Bond Future	7.5000	7.4930	110.4596	110.5015	0.00
21/02/2007	R201 On 02-August-07			Bond Future	7.4400	7.4320	108.4456	108.4865	0.00
21/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	58312	58735	58312	58735	0.00
21/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	538	542	538	542	0.00
21/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	62571	62966	62571	62966	0.00
21/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2668	2653	2668	2653	0.00
21/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	69102	69524	69102	69524	0.00
21/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	252	255	252	255	0.00
21/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	72506	72908	72506	72908	0.00
21/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1789	1781	1789	1781	0.00
21/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	71802	72224	71802	72224	0.00
21/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	207	210	207	210	0.00
21/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	75015	75417	75015	75417	0.00
21/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1617	1610	1617	1610	0.00
21/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	74500	74922	74500	74922	0.00
21/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	170	173	170	173	0.00
21/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	77531	77935	77531	77935	0.00

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21/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1463	1457	1463	1457	0.00
21/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	85252	85673	85252	85673	0.00
21/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	76	78	76	78	0.00
21/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	87639	88046	87639	88046	0.00
21/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	975	973	975	973	0.00
21/02/2007	R203 On 03-May-07			Bond Future	7.4000	7.4060	107.2534	107.2237	0.00
21/02/2007	R203 On 02-August-07			Bond Future	7.3500	7.3520	109.5864	109.5644	0.00
21/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	77678	77389	77678	77389	0.00
21/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	84	91	84	91	0.00
21/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	81332	81140	81332	81140	0.00
21/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1101	1129	1101	1129	0.00
21/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	90937	90642	90937	90642	0.00
21/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	21	23	21	23	0.00
21/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	93905	93701	93905	93701	0.00
21/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	550	566	550	566	0.00
21/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	94223	93928	94223	93928	0.00
21/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	14	16	14	16	0.00
21/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	97057	96852	97057	96852	0.00
21/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	458	472	458	472	0.00
21/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	97497	97201	97497	97201	0.00
21/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	10	11	10	11	0.00
21/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	100210	100002	100210	100002	0.00
21/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	380	393	380	393	0.00
21/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	110455	110159	110455	110159	0.00
21/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
21/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	112784	112570	112784	112570	0.00
21/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	174	180	174	180	0.00
21/02/2007	R204 On 03-May-07			Bond Future	7.3800	7.3850	107.7938	107.7620	0.00
21/02/2007	R204 On 02-August-07			Bond Future	7.3300	7.3370	106.0992	106.0677	0.00
21/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	85220	84952	85220	84952	0.00
21/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	993	1043	993	1043	0.00
21/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	91423	91191	91423	91191	0.00
21/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4549	4633	4549	4633	0.00

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21/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	98787	98497	98787	98497	0.00
21/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	470	498	470	498	0.00
21/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	103790	103537	103790	103537	0.00
21/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2999	3061	2999	3061	0.00
21/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	102182	101888	102182	101888	0.00
21/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	386	410	386	410	0.00
21/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	106919	106662	106919	106662	0.00
21/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2691	2749	2691	2749	0.00
21/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	105574	105277	105574	105277	0.00
21/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	315	336	315	336	0.00
21/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	110059	109798	110059	109798	0.00
21/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2410	2464	2410	2464	0.00
21/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	119072	118764	119072	118764	0.00
21/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	135	146	135	146	0.00
21/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	122692	122415	122692	122415	0.00
21/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1526	1564	1526	1564	0.00
21/02/2007	R206 On 03-May-07			Bond Future	7.5100	7.5010	102.2575	102.3198	0.00
21/02/2007	R206 On 02-August-07			Bond Future	7.4500	7.4370	100.7133	100.7790	0.00
21/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	17322	17816	17322	17816	0.00
21/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5132	5004	5132	5004	0.00
21/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	23553	24033	23553	24033	0.00
21/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	8544	8367	8544	8367	0.00
21/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	26981	27548	26981	27548	0.00
21/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2131	2077	2131	2077	0.00
21/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	32264	32809	32264	32809	0.00
21/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4959	4847	4959	4847	0.00
21/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	38047	38652	38047	38652	0.00
21/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	738	720	738	720	0.00
21/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	42083	42676	42083	42676	0.00
21/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2670	2606	2670	2606	0.00
21/02/2007	R207 On 03-May-07			Bond Future	7.3400	7.3380	101.5129	101.5292	0.00
21/02/2007	R207 On 02-August-07			Bond Future	7.3000	7.2930	100.0822	100.0983	0.00
21/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	88683	88850	88683	88850	0.00

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21/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	93	98	93	98	0.00
21/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	92261	92431	92261	92431	0.00
21/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1050	1060	1050	1060	0.00
21/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	102800	102964	102800	102964	0.00
21/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	25	26	25	26	0.00
21/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	105775	105942	105775	105942	0.00
21/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	523	529	523	529	0.00
21/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	106292	106456	106292	106456	0.00
21/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	18	19	18	19	0.00
21/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	109152	109318	109152	109318	0.00
21/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	435	440	435	440	0.00
21/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	109767	109931	109767	109931	0.00
21/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	12	13	12	13	0.00
21/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	112523	112689	112523	112689	0.00
21/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	361	366	361	366	0.00
21/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	123496	123659	123496	123659	0.00
21/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	3	3	3	3	0.00
21/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	125932	126097	125932	126097	0.00
21/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	165	168	165	168	0.00
21/02/2007	TRT1 On 03-May-07			Index Future	255.7200	255.8540	255.7240	255.8540	500.00
22/02/2007	CRD1 On 03-May-07			Index Future	110.8900	110.5640	110.8880	110.5640	10.00
22/02/2007	GOVI On 03-May-07			jGovi	259.8000	258.8040	259.8030	258.8040	144.00
22/02/2007	GOVI On 02-August-07			jGovi	265.4000	264.3750	265.3960	264.3750	0.00
22/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	248030	238040	248030	238040	0.00
22/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
22/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	248961	238752	248961	238752	0.00
22/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	2	1	2	0.00
22/02/2007	ILBI On 03-May-07			Index Future	273.6300	273.5930	273.6320	273.5930	0.00
22/02/2007	ILBI On 02-August-07			Index Future	279.8600	279.8010	279.8570	279.8010	0.00
22/02/2007	J153 On 31-August-10			jSwap	8.4900	8.5230	0.0341	0.0354	0.00
22/02/2007	J157 On 15-September-15			jSwap	8.1700	8.2160	0.0703	0.0669	0.00
22/02/2007	J186 On 21-December-26			jSwap	7.6600	7.6870	0.0159	0.0189	0.00
22/02/2007	J194 On 28-February-08			jSwap	8.9500	8.9410	0.0207	0.0206	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
22/02/2007	J201 On 22-December-14			jSwap	8.1800	8.2400	0.0399	0.0430	0.00
22/02/2007	J203 On 15-September-17			jSwap	8.0900	8.1320	0.0434	0.0468	0.00
22/02/2007	J204 On 21-December-18			jSwap	8.0100	8.0660	0.0394	0.0433	0.00
22/02/2007	J207 On 15-January-20			jSwap	7.9500	8.0070	0.0037	0.0006	0.00
22/02/2007	JBAR On 21-December-05			jBar	9.0300	9.0330	0.0000	0.0000	0.00
22/02/2007	JFRA On 07-February-08			jFra	8.6900	8.6750	0.0212	0.0212	0.00
22/02/2007	JFRA On 03-May-07			jFra	9.1300	9.1040	0.0223	0.0222	0.00
22/02/2007	JFRA On 02-August-07			jFra	9.0500	9.0350	0.0221	0.0220	0.00
22/02/2007	JFRA On 01-November-07			jFra	8.8700	8.8490	0.0233	0.0232	0.00
22/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20984	20996	20984	20996	0.00
22/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18089	18133	18089	18133	0.00
22/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	3967	3915	3967	3915	0.00
22/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	4	4	4	4	0.00
22/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3851	3811	3851	3811	0.00
22/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	65	69	65	69	0.00
22/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3800	3760	3800	3760	0.00
22/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	215	223	215	223	0.00
22/02/2007	JN02 On 03-May-07			jNote	8.6300	8.6240	0.1576	0.1576	0.00
22/02/2007	JN02 On 02-August-07			jNote	8.4800	8.4900	0.1551	0.1554	0.00
22/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4241	4279	4241	4279	0.00
22/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	15625	15719	15625	15719	0.00
22/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7444	7560	7444	7560	0.00
22/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	21590	21469	21590	21469	0.00
22/02/2007	JN05 On 03-May-07			jNote	8.1600	8.2240	0.3308	0.3332	0.00
22/02/2007	JN05 On 02-August-07			jNote	8.0800	8.1530	0.3285	0.3311	0.00
22/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	201	285	201	285	0.00
22/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	44484	41854	44484	41854	0.00
22/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1251	1522	1251	1522	0.00
22/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	48778	46070	48778	46070	0.00
22/02/2007	JN10 On 03-May-07			jNote	7.9500	7.9980	0.5415	0.5437	0.00
22/02/2007	JN10 On 02-August-07			jNote	7.8900	7.9460	0.5395	0.5417	0.00
22/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	5	9	5	9	0.00
22/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	71684	68121	71684	68121	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
22/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	171	234	171	234	0.00
22/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	75756	72084	75756	72084	0.00
22/02/2007	JROD On 28-February-07			jRod	8.6100	8.6130	0.0017	0.0017	0.00
22/02/2007	JROD On 30-March-07			jRod	8.7400	8.7490	0.0021	0.0021	0.00
22/02/2007	JROD On 30-April-07			jRod	8.9000	8.9070	0.0024	0.0024	0.00
22/02/2007	JROD On 31-May-07			jRod	8.8500	8.8480	0.0044	0.0044	0.00
22/02/2007	OTH1 On 03-May-07			Index Future	255.9600	254.9580	255.9570	254.9580	15.00
22/02/2007	R153 On 03-May-07			Bond Future	7.7700	7.8600	117.4288	117.1465	166.00
22/02/2007	R153 On 02-August-07			Bond Future	7.6800	7.7650	119.9408	119.6779	0.00
22/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	23464	20984	23464	20984	0.00
22/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	819	1162	819	1162	0.00
22/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	26151	24027	26151	24027	0.00
22/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2338	2843	2338	2843	0.00
22/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	32076	29397	32076	29397	0.00
22/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	289	433	289	433	0.00
22/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	29163	26535	29163	26535	0.00
22/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	413	609	413	609	0.00
22/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	31116	28861	31116	28861	0.00
22/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1626	1999	1626	1999	0.00
22/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	30616	27961	30616	27961	0.00
22/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	346	514	346	514	0.00
22/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	32387	30103	32387	30103	0.00
22/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1483	1828	1483	1828	0.00
22/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	33666	31357	33666	31357	0.00
22/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1351	1671	1351	1671	0.00
22/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	37966	35220	37966	35220	0.00
22/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	138	214	138	214	0.00
22/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	38866	36468	38866	36468	0.00
22/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	928	1160	928	1160	0.00
22/02/2007	R157 On 03-May-07			Bond Future	7.4600	7.5250	139.0456	138.5170	504.00
22/02/2007	R157 On 02-August-07			Bond Future	7.3800	7.4450	142.1766	141.6589	3.00
22/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	16925	14319	16925	14319	60.00
22/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	13524	16204	13524	16204	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
22/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	83079	78471	83079	78471	0.00
22/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2933	3501	2933	3501	0.00
22/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	43688	39366	43688	39366	0.00
22/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3238	4203	3238	4203	60.00
22/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	76730	71672	76730	71672	0.00
22/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	560	787	560	787	0.00
22/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	110694	105448	110694	105448	0.00
22/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	77	117	77	117	0.00
22/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	90358	85188	90358	85188	0.00
22/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	259	375	259	375	0.00
22/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	95703	90930	95703	90930	0.00
22/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1968	2372	1968	2372	0.00
22/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	93762	88574	93762	88574	0.00
22/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	212	310	212	310	0.00
22/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	98882	94075	98882	94075	0.00
22/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1779	2149	1779	2149	0.00
22/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	97162	91958	97162	91958	0.00
22/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	174	256	174	256	0.00
22/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	102066	97228	102066	97228	0.00
22/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1608	1947	1608	1947	0.00
22/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	114832	109891	114832	109891	0.00
22/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1070	1307	1070	1307	0.00
22/02/2007	R186 On 03-May-07			Bond Future	7.1600	7.2380	138.8534	137.8628	0.00
22/02/2007	R186 On 02-August-07			Bond Future	7.1200	7.1970	136.5478	135.5590	0.00
22/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	132640	123040	132640	123040	0.00
22/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	619	926	619	926	0.00
22/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	140784	131869	140784	131869	0.00
22/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4352	5326	4352	5326	0.00
22/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	154421	144665	154421	144665	0.00
22/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	274	424	274	424	0.00
22/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	161295	152089	161295	152089	0.00
22/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2876	3558	2876	3558	0.00
22/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	165160	155358	165160	155358	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
22/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	181	285	181	285	0.00
22/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	166413	157147	166413	157147	0.00
22/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2592	3215	2592	3215	0.00
22/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	171521	162201	171521	162201	0.00
22/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2336	2904	2336	2904	0.00
22/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	186273	176415	186273	176415	0.00
22/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	77	126	77	126	0.00
22/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	191813	182318	191813	182318	0.00
22/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1538	1931	1538	1931	0.00
22/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	159805	150024	159805	150024	0.00
22/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	223	348	223	348	0.00
22/02/2007	R194 On 03-May-07			Bond Future	8.2100	8.3650	103.2351	103.1101	0.00
22/02/2007	R194 On 02-August-07			Bond Future	7.9200	8.1160	105.4653	105.3572	0.00
22/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	5489	4641	5489	4641	0.00
22/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	1240	1643	1240	1643	0.00
22/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	7099	6418	7099	6418	0.00
22/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	2552	2952	2552	2952	0.00
22/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	8590	7539	8590	7539	0.00
22/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	468	667	468	667	0.00
22/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8998	8223	8998	8223	0.00
22/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	1734	2040	1734	2040	0.00
22/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	6970	6010	6970	6010	0.00
22/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	782	1072	782	1072	0.00
22/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7832	7112	7832	7112	0.00
22/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2196	2558	2196	2558	0.00
22/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	6662	5723	6662	5723	0.00
22/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	861	1172	861	1172	0.00
22/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	7284	6304	7284	6304	0.00
22/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	708	979	708	979	0.00
22/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	8212	7473	8212	7473	0.00
22/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2033	2376	2033	2376	0.00
22/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	8021	7291	8021	7291	0.00
22/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2114	2465	2114	2465	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
22/02/2007	R196 On 03-May-07			Bond Future	8.0300	8.1740	105.1229	104.8708	0.00
22/02/2007	R196 On 02-August-07			Bond Future	7.8900	8.0480	107.3948	107.1544	0.00
22/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	5219	3636	5219	3636	0.00
22/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	1415	2353	1415	2353	0.00
22/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	7724	6188	7724	6188	0.00
22/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2352	3219	2352	3219	0.00
22/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	8521	6467	8521	6467	0.00
22/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	512	979	512	979	0.00
22/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	10410	8604	10410	8604	0.00
22/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1379	1978	1379	1978	0.00
22/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	12336	9996	12336	9996	0.00
22/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	146	326	146	326	0.00
22/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	13424	11402	13424	11402	0.00
22/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	753	1135	753	1135	0.00
22/02/2007	R201 On 03-May-07			Bond Future	7.4300	7.5000	110.8614	110.4596	0.00
22/02/2007	R201 On 02-August-07			Bond Future	7.3700	7.4390	108.8328	108.4456	0.00
22/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	62176	58312	62176	58312	0.00
22/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	384	538	384	538	0.00
22/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	66028	62571	66028	62571	0.00
22/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2252	2668	2252	2668	0.00
22/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	73043	69102	73043	69102	0.00
22/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	174	252	174	252	0.00
22/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	76085	72506	76085	72506	0.00
22/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1496	1789	1496	1789	0.00
22/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	75756	71802	75756	71802	0.00
22/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	142	207	142	207	0.00
22/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	78619	75015	78619	75015	0.00
22/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1349	1617	1349	1617	0.00
22/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	78465	74500	78465	74500	0.00
22/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	116	170	116	170	0.00
22/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	81159	77531	81159	77531	0.00
22/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1218	1463	1218	1463	0.00
22/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	89245	85252	89245	85252	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
22/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	50	76	50	76	0.00
22/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	91341	87639	91341	87639	0.00
22/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	805	975	805	975	0.00
22/02/2007	R203 On 03-May-07			Bond Future	7.3300	7.4020	107.7824	107.2534	0.00
22/02/2007	R203 On 02-August-07			Bond Future	7.2800	7.3490	110.1088	109.5864	0.00
22/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	82932	77678	82932	77678	0.00
22/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	48	84	48	84	0.00
22/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	86306	81332	86306	81332	0.00
22/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	851	1101	851	1101	0.00
22/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	96216	90937	96216	90937	0.00
22/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	11	21	11	21	0.00
22/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	98993	93905	98993	93905	0.00
22/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	414	550	414	550	0.00
22/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	99506	94223	99506	94223	0.00
22/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	7	14	7	14	0.00
22/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	102166	97057	102166	97057	0.00
22/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	343	458	343	458	0.00
22/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	102782	97497	102782	97497	0.00
22/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	5	10	5	10	0.00
22/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	105336	100210	105336	100210	0.00
22/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	283	380	283	380	0.00
22/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	115744	110455	115744	110455	0.00
22/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	1	2	1	2	0.00
22/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	117960	112784	117960	112784	0.00
22/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	126	174	126	174	0.00
22/02/2007	R204 On 03-May-07			Bond Future	7.3100	7.3810	108.3608	107.7938	0.00
22/02/2007	R204 On 02-August-07			Bond Future	7.2600	7.3330	106.6606	106.0992	0.00
22/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	90632	85220	90632	85220	0.00
22/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	736	993	736	993	0.00
22/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	96383	91423	96383	91423	0.00
22/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3895	4549	3895	4549	0.00
22/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	104323	98787	104323	98787	0.00
22/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	336	470	336	470	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
22/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	108941	103790	108941	103790	0.00
22/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2536	2999	2536	2999	0.00
22/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	107739	102182	107739	102182	0.00
22/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	274	386	274	386	0.00
22/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	112111	106919	112111	106919	0.00
22/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2268	2691	2268	2691	0.00
22/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	111149	105574	111149	105574	0.00
22/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	222	315	222	315	0.00
22/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	115288	110059	115288	110059	0.00
22/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2025	2410	2025	2410	0.00
22/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	124698	119072	124698	119072	0.00
22/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	92	135	92	135	0.00
22/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	128046	122692	128046	122692	0.00
22/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1266	1526	1266	1526	0.00
22/02/2007	R206 On 03-May-07			Bond Future	7.4500	7.5130	102.6055	102.2575	0.00
22/02/2007	R206 On 02-August-07			Bond Future	7.3800	7.4500	101.0524	100.7133	0.00
22/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	19745	17322	19745	17322	0.00
22/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	4076	5132	4076	5132	0.00
22/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	25817	23553	25817	23553	0.00
22/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	7417	8544	7417	8544	0.00
22/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	29928	26981	29928	26981	0.00
22/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1598	2131	1598	2131	0.00
22/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	34905	32264	34905	32264	0.00
22/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4209	4959	4209	4959	0.00
22/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	41308	38047	41308	38047	0.00
22/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	519	738	519	738	0.00
22/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	45016	42083	45016	42083	0.00
22/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2212	2670	2212	2670	0.00
22/02/2007	R207 On 03-May-07			Bond Future	7.2600	7.3400	102.1413	101.5129	0.00
22/02/2007	R207 On 02-August-07			Bond Future	7.2200	7.2950	100.6978	100.0822	0.00
22/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	94927	88683	94927	88683	0.00
22/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	53	93	53	93	0.00
22/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	98161	92261	98161	92261	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
22/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	795	1050	795	1050	0.00
22/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	109073	102800	109073	102800	0.00
22/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	13	25	13	25	0.00
22/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	111793	105775	111793	105775	0.00
22/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	385	523	385	523	0.00
22/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	112568	106292	112568	106292	0.00
22/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	9	18	9	18	0.00
22/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	115190	109152	115190	109152	0.00
22/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	318	435	318	435	0.00
22/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	116046	109767	116046	109767	0.00
22/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	6	12	6	12	0.00
22/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	118580	112523	118580	112523	0.00
22/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	262	361	262	361	0.00
22/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	129779	123496	129779	123496	0.00
22/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	1	3	1	3	0.00
22/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	132040	125932	132040	125932	0.00
22/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	116	165	116	165	0.00
22/02/2007	TRT1 On 03-May-07			Index Future	256.7100	255.7240	256.7090	255.7240	500.00
23/02/2007	CRD1 On 03-May-07			Index Future	110.7900	110.8880	110.7940	110.8880	10.00
23/02/2007	GOVI On 03-May-07			jGovi	259.4900	259.8030	259.4940	259.8030	144.00
23/02/2007	GOVI On 02-August-07			jGovi	265.0800	265.3960	265.0800	265.3960	0.00
23/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	244940	248030	244940	248030	0.00
23/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
23/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	245801	248961	245801	248961	0.00
23/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
23/02/2007	ILBI On 03-May-07			Index Future	273.6000	273.6320	273.6010	273.6320	0.00
23/02/2007	ILBI On 02-August-07			Index Future	279.8500	279.8570	279.8460	279.8570	0.00
23/02/2007	J153 On 31-August-10			jSwap	8.5400	8.4860	0.0359	0.0341	0.00
23/02/2007	J157 On 15-September-15			jSwap	8.2200	8.1660	0.0667	0.0703	0.00
23/02/2007	J186 On 21-December-26			jSwap	7.7100	7.6570	0.0210	0.0159	0.00
23/02/2007	J194 On 28-February-08			jSwap	8.9800	8.9500	0.0211	0.0207	0.00
23/02/2007	J201 On 22-December-14			jSwap	8.2400	8.1840	0.0433	0.0399	0.00
23/02/2007	J203 On 15-September-17			jSwap	8.1300	8.0850	0.0464	0.0434	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
23/02/2007	J204 On 21-December-18			jSwap	8.0600	8.0130	0.0426	0.0394	0.00
23/02/2007	J207 On 15-January-20			jSwap	8.0000	7.9540	0.0001	0.0037	0.00
23/02/2007	JBAR On 21-December-05			jBar	9.0800	9.0330	0.0000	0.0000	0.00
23/02/2007	JFRA On 07-February-08			jFra	8.7400	8.6890	0.0213	0.0212	0.00
23/02/2007	JFRA On 03-May-07			jFra	9.1600	9.1260	0.0223	0.0223	0.00
23/02/2007	JFRA On 02-August-07			jFra	9.0900	9.0530	0.0222	0.0221	0.00
23/02/2007	JFRA On 01-November-07			jFra	8.9200	8.8670	0.0234	0.0233	0.00
23/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21021	20984	21021	20984	0.00
23/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	18001	18089	18001	18089	0.00
23/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4042	3967	4042	3967	0.00
23/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	3	4	3	4	0.00
23/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3937	3851	3937	3851	0.00
23/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	59	65	59	65	0.00
23/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3921	3800	3921	3800	0.00
23/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	195	215	195	215	0.00
23/02/2007	JN02 On 03-May-07			jNote	8.6700	8.6270	0.1584	0.1576	0.00
23/02/2007	JN02 On 02-August-07			jNote	8.5300	8.4770	0.1560	0.1551	0.00
23/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4444	4241	4444	4241	0.00
23/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	14982	15625	14982	15625	0.00
23/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7745	7444	7745	7444	0.00
23/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	20879	21590	20879	21590	0.00
23/02/2007	JN05 On 03-May-07			jNote	8.2200	8.1580	0.3329	0.3308	0.00
23/02/2007	JN05 On 02-August-07			jNote	8.1500	8.0810	0.3306	0.3285	0.00
23/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	258	201	258	201	0.00
23/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	41970	44484	41970	44484	0.00
23/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1459	1251	1459	1251	0.00
23/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	46318	48778	46318	48778	0.00
23/02/2007	JN10 On 03-May-07			jNote	7.9900	7.9480	0.5433	0.5415	0.00
23/02/2007	JN10 On 02-August-07			jNote	7.9400	7.8940	0.5412	0.5395	0.00
23/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	7	5	7	5	0.00
23/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	68457	71684	68457	71684	0.00
23/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	215	171	215	171	0.00
23/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	72618	75756	72618	75756	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
23/02/2007	JROD On 28-February-07			jRod	8.6100	8.6130	0.0022	0.0017	0.00
23/02/2007	JROD On 30-March-07			jRod	8.7500	8.7440	0.0025	0.0021	0.00
23/02/2007	JROD On 30-April-07			jRod	8.9200	8.9000	0.0029	0.0024	0.00
23/02/2007	JROD On 31-May-07			jRod	8.8700	8.8450	0.0049	0.0044	0.00
23/02/2007	OTH1 On 03-May-07			Index Future	255.6800	255.9570	255.6800	255.9570	15.00
23/02/2007	R153 On 03-May-07			Bond Future	7.7900	7.7700	117.3659	117.4288	166.00
23/02/2007	R153 On 02-August-07			Bond Future	7.7000	7.6750	119.8823	119.9408	0.00
23/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	22876	23464	22876	23464	0.00
23/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	859	819	859	819	0.00
23/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	25647	26151	25647	26151	0.00
23/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2419	2338	2419	2338	0.00
23/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	31461	32076	31461	32076	0.00
23/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	303	289	303	289	0.00
23/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	28555	29163	28555	29163	0.00
23/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	433	413	433	413	0.00
23/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	30588	31116	30588	31116	0.00
23/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1683	1626	1683	1626	0.00
23/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	30004	30616	30004	30616	0.00
23/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	363	346	363	346	0.00
23/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	31854	32387	31854	32387	0.00
23/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1535	1483	1535	1483	0.00
23/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	33129	33666	33129	33666	0.00
23/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1399	1351	1399	1351	0.00
23/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	37344	37966	37344	37966	0.00
23/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	144	138	144	138	0.00
23/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	38314	38866	38314	38866	0.00
23/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	961	928	961	928	0.00
23/02/2007	R157 On 03-May-07			Bond Future	7.4800	7.4550	138.8943	139.0456	482.00
23/02/2007	R157 On 02-August-07			Bond Future	7.4000	7.3750	142.0284	142.1766	3.00
23/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	16010	16925	16010	16925	60.00
23/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	14122	13524	14122	13524	0.00
23/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	81707	83079	81707	83079	0.00
23/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3042	2933	3042	2933	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
23/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	42341	43688	42341	43688	0.00
23/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3404	3238	3404	3238	60.00
23/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	75245	76730	75245	76730	0.00
23/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	588	560	588	560	0.00
23/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	109184	110694	109184	110694	0.00
23/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	80	77	80	77	0.00
23/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	88857	90358	88857	90358	0.00
23/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	271	259	271	259	0.00
23/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	94296	95703	94296	95703	0.00
23/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2042	1968	2042	1968	0.00
23/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	92259	93762	92259	93762	0.00
23/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	222	212	222	212	0.00
23/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	97467	98882	97467	98882	0.00
23/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1846	1779	1846	1779	0.00
23/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	95657	97162	95657	97162	0.00
23/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	182	174	182	174	0.00
23/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	100645	102066	100645	102066	0.00
23/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1669	1608	1669	1608	0.00
23/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	113390	114832	113390	114832	0.00
23/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1110	1070	1110	1070	0.00
23/02/2007	R186 On 03-May-07			Bond Future	7.1900	7.1620	138.4611	138.8534	0.00
23/02/2007	R186 On 02-August-07			Bond Future	7.1500	7.1210	136.1692	136.5478	0.00
23/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	128783	132640	128783	132640	0.00
23/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	686	619	686	619	0.00
23/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	137276	140784	137276	140784	0.00
23/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4630	4352	4630	4352	0.00
23/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	150527	154421	150527	154421	0.00
23/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	304	274	304	274	0.00
23/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	157697	161295	157697	161295	0.00
23/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3064	2876	3064	2876	0.00
23/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	161256	165160	161256	165160	0.00
23/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	200	181	200	181	0.00
23/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	162797	166413	162797	166413	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
23/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2762	2592	2762	2592	0.00
23/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	167889	171521	167889	171521	0.00
23/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2490	2336	2490	2336	0.00
23/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	182358	186273	182358	186273	0.00
23/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	86	77	86	77	0.00
23/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	188130	191813	188130	191813	0.00
23/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1641	1538	1641	1538	0.00
23/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	155905	159805	155905	159805	0.00
23/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	247	223	247	223	0.00
23/02/2007	R194 On 03-May-07			Bond Future	8.2900	8.2050	103.1686	103.2351	0.00
23/02/2007	R194 On 02-August-07			Bond Future	8.0100	7.9190	105.4175	105.4653	0.00
23/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	5001	5489	5001	5489	0.00
23/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	1416	1240	1416	1240	0.00
23/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6774	7099	6774	7099	0.00
23/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	2705	2552	2705	2552	0.00
23/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	8006	8590	8006	8590	0.00
23/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	549	468	549	468	0.00
23/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8635	8998	8635	8998	0.00
23/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	1848	1734	1848	1734	0.00
23/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	6428	6970	6428	6970	0.00
23/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	904	782	904	782	0.00
23/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7491	7832	7491	7832	0.00
23/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2333	2196	2333	2196	0.00
23/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	6129	6662	6129	6662	0.00
23/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	993	861	993	861	0.00
23/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	6733	7284	6733	7284	0.00
23/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	822	708	822	708	0.00
23/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7863	8212	7863	8212	0.00
23/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2162	2033	2162	2033	0.00
23/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7676	8021	7676	8021	0.00
23/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2247	2114	2247	2114	0.00
23/02/2007	R196 On 03-May-07			Bond Future	8.1100	8.0250	104.9875	105.1229	0.00
23/02/2007	R196 On 02-August-07			Bond Future	7.9700	7.8850	107.2767	107.3948	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
23/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	4297	5219	4297	5219	0.00
23/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	1848	1415	1848	1415	0.00
23/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	6926	7724	6926	7724	0.00
23/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2734	2352	2734	2352	0.00
23/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	7367	8521	7367	8521	0.00
23/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	713	512	713	512	0.00
23/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	9486	10410	9486	10410	0.00
23/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1636	1379	1636	1379	0.00
23/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	11053	12336	11053	12336	0.00
23/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	217	146	217	146	0.00
23/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	12402	13424	12402	13424	0.00
23/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	912	753	912	753	0.00
23/02/2007	R201 On 03-May-07			Bond Future	7.4600	7.4330	110.7113	110.8614	0.00
23/02/2007	R201 On 02-August-07			Bond Future	7.4000	7.3730	108.6976	108.8328	0.00
23/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	60704	62176	60704	62176	0.00
23/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	413	384	413	384	0.00
23/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	64778	66028	64778	66028	0.00
23/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2354	2252	2354	2252	0.00
23/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	71554	73043	71554	73043	0.00
23/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	187	174	187	174	0.00
23/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	74803	76085	74803	76085	0.00
23/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1565	1496	1565	1496	0.00
23/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	74264	75756	74264	75756	0.00
23/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	153	142	153	142	0.00
23/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	77330	78619	77330	78619	0.00
23/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1411	1349	1411	1349	0.00
23/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	76971	78465	76971	78465	0.00
23/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	124	116	124	116	0.00
23/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	79863	81159	79863	81159	0.00
23/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1274	1218	1274	1218	0.00
23/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	87747	89245	87747	89245	0.00
23/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	54	50	54	50	0.00
23/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	90027	91341	90027	91341	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
23/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	842	805	842	805	0.00
23/02/2007	R203 On 03-May-07			Bond Future	7.3500	7.3310	107.6330	107.7824	0.00
23/02/2007	R203 On 02-August-07			Bond Future	7.3000	7.2780	109.9760	110.1088	0.00
23/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	81442	82932	81442	82932	0.00
23/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	52	48	52	48	0.00
23/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	85019	86306	85019	86306	0.00
23/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	891	851	891	851	0.00
23/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	94724	96216	94724	96216	0.00
23/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	12	11	12	11	0.00
23/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	97686	98993	97686	98993	0.00
23/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	435	414	435	414	0.00
23/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	98013	99506	98013	99506	0.00
23/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	8	7	8	7	0.00
23/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	100856	102166	100856	102166	0.00
23/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	360	343	360	343	0.00
23/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	101288	102782	101288	102782	0.00
23/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	5	5	5	5	0.00
23/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	104023	105336	104023	105336	0.00
23/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	297	283	297	283	0.00
23/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	114251	115744	114251	115744	0.00
23/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
23/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	116639	117960	116639	117960	0.00
23/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	132	126	132	126	0.00
23/02/2007	R204 On 03-May-07			Bond Future	7.3400	7.3100	108.1607	108.3608	0.00
23/02/2007	R204 On 02-August-07			Bond Future	7.2900	7.2620	106.4704	106.6606	0.00
23/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	88673	90632	88673	90632	0.00
23/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	778	736	778	736	0.00
23/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	94634	96383	94634	96383	0.00
23/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4048	3895	4048	3895	0.00
23/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	102341	104323	102341	104323	0.00
23/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	356	336	356	336	0.00
23/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	107143	108941	107143	108941	0.00
23/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2640	2536	2640	2536	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
23/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	105754	107739	105754	107739	0.00
23/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	289	274	289	274	0.00
23/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	110302	112111	110302	112111	0.00
23/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2362	2268	2362	2268	0.00
23/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	109161	111149	109161	111149	0.00
23/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	234	222	234	222	0.00
23/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	113471	115288	113471	115288	0.00
23/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2110	2025	2110	2025	0.00
23/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	122702	124698	122702	124698	0.00
23/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	97	92	97	92	0.00
23/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	126199	128046	126199	128046	0.00
23/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1321	1266	1321	1266	0.00
23/02/2007	R206 On 03-May-07			Bond Future	7.4800	7.4460	102.4443	102.6055	0.00
23/02/2007	R206 On 02-August-07			Bond Future	7.4100	7.3830	100.9105	101.0524	0.00
23/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	18512	19745	18512	19745	0.00
23/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	4455	4076	4455	4076	0.00
23/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	24797	25817	24797	25817	0.00
23/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	7816	7417	7816	7417	0.00
23/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	28489	29928	28489	29928	0.00
23/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1772	1598	1772	1598	0.00
23/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	33741	34905	33741	34905	0.00
23/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4464	4209	4464	4209	0.00
23/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	39760	41308	39760	41308	0.00
23/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	583	519	583	519	0.00
23/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	43746	45016	43746	45016	0.00
23/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2361	2212	2361	2212	0.00
23/02/2007	R207 On 03-May-07			Bond Future	7.2800	7.2630	101.9776	102.1413	0.00
23/02/2007	R207 On 02-August-07			Bond Future	7.2400	7.2190	100.5516	100.6978	0.00
23/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	93293	94927	93293	94927	0.00
23/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	57	53	57	53	0.00
23/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	96736	98161	96736	98161	0.00
23/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	832	795	832	795	0.00
23/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	107436	109073	107436	109073	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
23/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	14	13	14	13	0.00
23/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	110349	111793	110349	111793	0.00
23/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	404	385	404	385	0.00
23/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	110931	112568	110931	112568	0.00
23/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	10	9	10	9	0.00
23/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	113744	115190	113744	115190	0.00
23/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	334	318	334	318	0.00
23/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	114409	116046	114409	116046	0.00
23/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	7	6	7	6	0.00
23/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	117131	118580	117131	118580	0.00
23/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	275	262	275	262	0.00
23/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	128142	129779	128142	129779	0.00
23/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
23/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	130583	132040	130583	132040	0.00
23/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	122	116	122	116	0.00
23/02/2007	TRT1 On 03-May-07			Index Future	256.4100	256.7090	256.4050	256.7090	500.00
26/02/2007	CRD1 On 03-May-07			Index Future	110.5100	110.7940	110.5080	110.7940	10.00
26/02/2007	GOVI On 03-May-07			jGovi	258.4900	259.4940	258.4910	259.4940	144.00
26/02/2007	GOVI On 02-August-07			jGovi	264.0600	265.0800	264.0570	265.0800	69.00
26/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	234910	244940	234910	244940	0.00
26/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
26/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	235572	245801	235572	245801	0.00
26/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	1	2	1	0.00
26/02/2007	ILBI On 03-May-07			Index Future	273.5400	273.6010	273.5400	273.6010	0.00
26/02/2007	ILBI On 02-August-07			Index Future	279.9200	279.8460	279.9210	279.8460	0.00
26/02/2007	J153 On 31-August-10			jSwap	8.5800	8.5370	0.0374	0.0359	0.00
26/02/2007	J157 On 15-September-15			jSwap	8.2700	8.2200	0.0631	0.0667	0.00
26/02/2007	J186 On 21-December-26			jSwap	7.7800	7.7080	0.0282	0.0210	0.00
26/02/2007	J194 On 28-February-08			jSwap	8.9900	8.9780	0.0213	0.0211	0.00
26/02/2007	J201 On 22-December-14			jSwap	8.3000	8.2440	0.0466	0.0433	0.00
26/02/2007	J203 On 15-September-17			jSwap	8.1900	8.1270	0.0508	0.0464	0.00
26/02/2007	J204 On 21-December-18			jSwap	8.1200	8.0570	0.0474	0.0426	0.00
26/02/2007	J207 On 15-January-20			jSwap	8.0600	7.9980	0.0051	0.0001	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
26/02/2007	JBAR On 21-December-05			jBar	9.0800	9.0750	0.0000	0.0000	0.00
26/02/2007	JFRA On 07-February-08			jFra	8.7900	8.7400	0.0215	0.0213	0.00
26/02/2007	JFRA On 03-May-07			jFra	9.1600	9.1570	0.0223	0.0223	0.00
26/02/2007	JFRA On 02-August-07			jFra	9.1100	9.0910	0.0222	0.0222	0.00
26/02/2007	JFRA On 01-November-07			jFra	8.9500	8.9210	0.0235	0.0234	0.00
26/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21001	21021	21001	21021	0.00
26/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17857	18001	17857	18001	0.00
26/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4056	4042	4056	4042	0.00
26/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	2	3	2	3	0.00
26/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3988	3937	3988	3937	0.00
26/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	53	59	53	59	0.00
26/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	3977	3921	3977	3921	0.00
26/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	183	195	183	195	0.00
26/02/2007	JN02 On 03-May-07			jNote	8.7100	8.6730	0.1590	0.1584	0.00
26/02/2007	JN02 On 02-August-07			jNote	8.5800	8.5320	0.1568	0.1560	0.00
26/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4474	4444	4474	4444	0.00
26/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	14370	14982	14370	14982	0.00
26/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7921	7745	7921	7745	0.00
26/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	20208	20879	20208	20879	0.00
26/02/2007	JN05 On 03-May-07			jNote	8.2800	8.2200	0.3350	0.3329	0.00
26/02/2007	JN05 On 02-August-07			jNote	8.2100	8.1450	0.3328	0.3306	0.00
26/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	305	258	305	258	0.00
26/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	39457	41970	39457	41970	0.00
26/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1656	1459	1656	1459	0.00
26/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	43859	46318	43859	46318	0.00
26/02/2007	JN10 On 03-May-07			jNote	8.0600	7.9930	0.5463	0.5433	0.00
26/02/2007	JN10 On 02-August-07			jNote	8.0100	7.9380	0.5443	0.5412	0.00
26/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	11	7	11	7	0.00
26/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	63946	68457	63946	68457	0.00
26/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	291	215	291	215	0.00
26/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	67942	72618	67942	72618	0.00
26/02/2007	JROD On 28-February-07			jRod	8.6100	8.6120	0.0017	0.0022	0.00
26/02/2007	JROD On 30-March-07			jRod	8.7300	8.7490	0.0020	0.0025	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
26/02/2007	JROD On 30-April-07			jRod	8.8900	8.9220	0.0024	0.0029	0.00
26/02/2007	JROD On 31-May-07			jRod	8.8500	8.8650	0.0044	0.0049	0.00
26/02/2007	OTH1 On 03-May-07			Index Future	254.6700	255.6800	254.6740	255.6800	15.00
26/02/2007	R153 On 03-May-07			Bond Future	7.8600	7.7900	117.1465	117.3659	166.00
26/02/2007	R153 On 02-August-07			Bond Future	7.7700	7.6950	119.6516	119.8823	0.00
26/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	20852	22876	20852	22876	0.00
26/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1030	859	1030	859	0.00
26/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	23706	25647	23706	25647	0.00
26/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2784	2419	2784	2419	0.00
26/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	29327	31461	29327	31461	0.00
26/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	363	303	363	303	0.00
26/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	26447	28555	26447	28555	0.00
26/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	520	433	520	433	0.00
26/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	28544	30588	28544	30588	0.00
26/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1945	1683	1945	1683	0.00
26/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	27882	30004	27882	30004	0.00
26/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	435	363	435	363	0.00
26/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	29787	31854	29787	31854	0.00
26/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1775	1535	1775	1535	0.00
26/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	31043	33129	31043	33129	0.00
26/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1619	1399	1619	1399	0.00
26/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	35177	37344	35177	37344	0.00
26/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	172	144	172	144	0.00
26/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	36161	38314	36161	38314	0.00
26/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1115	961	1115	961	0.00
26/02/2007	R157 On 03-May-07			Bond Future	7.5600	7.4750	138.2236	138.8943	482.00
26/02/2007	R157 On 02-August-07			Bond Future	7.4800	7.3950	141.3716	142.0284	3.00
26/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	12397	16010	12397	16010	60.00
26/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	17215	14122	17215	14122	0.00
26/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	75732	81707	75732	81707	0.00
26/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3635	3042	3635	3042	0.00
26/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	36599	42341	36599	42341	0.00
26/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4369	3404	4369	3404	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	68724	75245	68724	75245	0.00
26/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	773	588	773	588	0.00
26/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	102503	109184	102503	109184	0.00
26/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	105	80	105	80	0.00
26/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	82237	88857	82237	88857	0.00
26/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	357	271	357	271	0.00
26/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	88136	94296	88136	94296	0.00
26/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2450	2042	2450	2042	0.00
26/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	85623	92259	85623	92259	0.00
26/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	292	222	292	222	0.00
26/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	91270	97467	91270	97467	0.00
26/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2217	1846	2217	1846	0.00
26/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	89008	95657	89008	95657	0.00
26/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	239	182	239	182	0.00
26/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	94414	100645	94414	100645	0.00
26/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2006	1669	2006	1669	0.00
26/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	107049	113390	107049	113390	0.00
26/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1338	1110	1338	1110	0.00
26/02/2007	R186 On 03-May-07			Bond Future	7.2800	7.1920	137.3328	138.4611	0.00
26/02/2007	R186 On 02-August-07			Bond Future	7.2400	7.1500	135.0300	136.1692	0.00
26/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	117730	128783	117730	128783	0.00
26/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	915	686	915	686	0.00
26/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	126828	137276	126828	137276	0.00
26/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5574	4630	5574	4630	0.00
26/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	139347	150527	139347	150527	0.00
26/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	406	304	406	304	0.00
26/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	146947	157697	146947	157697	0.00
26/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3706	3064	3706	3064	0.00
26/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	150041	161256	150041	161256	0.00
26/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	267	200	267	200	0.00
26/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	151987	162797	151987	162797	0.00
26/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3344	2762	3344	2762	0.00
26/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	157024	167889	157024	167889	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
26/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3017	2490	3017	2490	0.00
26/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	171104	182358	171104	182358	0.00
26/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	114	86	114	86	0.00
26/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	177091	188130	177091	188130	0.00
26/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1994	1641	1994	1641	0.00
26/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	144706	155905	144706	155905	0.00
26/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	330	247	330	247	0.00
26/02/2007	R194 On 03-May-07			Bond Future	8.3200	8.2900	103.1452	103.1686	0.00
26/02/2007	R194 On 02-August-07			Bond Future	8.0400	8.0060	105.4011	105.4175	0.00
26/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4784	5001	4784	5001	0.00
26/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	1434	1416	1434	1416	0.00
26/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6629	6774	6629	6774	0.00
26/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	2725	2705	2725	2705	0.00
26/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	7770	8006	7770	8006	0.00
26/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	547	549	547	549	0.00
26/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8480	8635	8480	8635	0.00
26/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	1858	1848	1858	1848	0.00
26/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	6199	6428	6199	6428	0.00
26/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	909	904	909	904	0.00
26/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7342	7491	7342	7491	0.00
26/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2349	2333	2349	2333	0.00
26/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5902	6129	5902	6129	0.00
26/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1000	993	1000	993	0.00
26/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	6502	6733	6502	6733	0.00
26/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	825	822	825	822	0.00
26/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7712	7863	7712	7863	0.00
26/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2176	2162	2176	2162	0.00
26/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7526	7676	7526	7676	0.00
26/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2261	2247	2261	2247	0.00
26/02/2007	R196 On 03-May-07			Bond Future	8.1400	8.1050	104.9266	104.9875	0.00
26/02/2007	R196 On 02-August-07			Bond Future	8.0000	7.9650	107.2207	107.2767	0.00
26/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	3860	4297	3860	4297	0.00
26/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2020	1848	2020	1848	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
26/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	6529	6926	6529	6926	0.00
26/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2897	2734	2897	2734	0.00
26/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	6829	7367	6829	7367	0.00
26/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	784	713	784	713	0.00
26/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	9031	9486	9031	9486	0.00
26/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1742	1636	1742	1636	0.00
26/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	10466	11053	10466	11053	0.00
26/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	239	217	239	217	0.00
26/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	11905	12402	11905	12402	0.00
26/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	975	912	975	912	0.00
26/02/2007	R201 On 03-May-07			Bond Future	7.5400	7.4580	110.2086	110.7113	0.00
26/02/2007	R201 On 02-August-07			Bond Future	7.4800	7.3960	108.1942	108.6976	0.00
26/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	55798	60704	55798	60704	0.00
26/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	533	413	533	413	0.00
26/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	60187	64778	60187	64778	0.00
26/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2797	2354	2797	2354	0.00
26/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	66583	71554	66583	71554	0.00
26/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	242	187	242	187	0.00
26/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	70071	74803	70071	74803	0.00
26/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1867	1565	1867	1565	0.00
26/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	69283	74264	69283	74264	0.00
26/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	197	153	197	153	0.00
26/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	72569	77330	72569	77330	0.00
26/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1685	1411	1685	1411	0.00
26/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	71982	76971	71982	76971	0.00
26/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	161	124	161	124	0.00
26/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	75078	79863	75078	79863	0.00
26/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1522	1274	1522	1274	0.00
26/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	82736	87747	82736	87747	0.00
26/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	69	54	69	54	0.00
26/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	85159	90027	85159	90027	0.00
26/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1009	842	1009	842	0.00
26/02/2007	R203 On 03-May-07			Bond Future	7.4300	7.3510	107.0161	107.6330	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
26/02/2007	R203 On 02-August-07			Bond Future	7.3800	7.2960	109.3593	109.9760	0.00
26/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	75298	81442	75298	81442	0.00
26/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	77	52	77	52	0.00
26/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	79094	85019	79094	85019	0.00
26/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1134	891	1134	891	0.00
26/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	88561	94724	88561	94724	0.00
26/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	18	12	18	12	0.00
26/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	91646	97686	91646	97686	0.00
26/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	562	435	562	435	0.00
26/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	91848	98013	91848	98013	0.00
26/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	12	8	12	8	0.00
26/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	94796	100856	94796	100856	0.00
26/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	468	360	468	360	0.00
26/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	95122	101288	95122	101288	0.00
26/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	8	5	8	5	0.00
26/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	97946	104023	97946	104023	0.00
26/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	387	297	387	297	0.00
26/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	108082	114251	108082	114251	0.00
26/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
26/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	110514	116639	110514	116639	0.00
26/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	175	132	175	132	0.00
26/02/2007	R204 On 03-May-07			Bond Future	7.4200	7.3350	107.5000	108.1607	0.00
26/02/2007	R204 On 02-August-07			Bond Future	7.3700	7.2860	105.8082	106.4704	0.00
26/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	82236	88673	82236	88673	0.00
26/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	947	778	947	778	0.00
26/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	88615	94634	88615	94634	0.00
26/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4652	4048	4652	4048	0.00
26/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	95814	102341	95814	102341	0.00
26/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	435	356	435	356	0.00
26/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	100936	107143	100936	107143	0.00
26/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3055	2640	3055	2640	0.00
26/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	99212	105754	99212	105754	0.00
26/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	354	289	354	289	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
26/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	104056	110302	104056	110302	0.00
26/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2738	2362	2738	2362	0.00
26/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	102607	109161	102607	109161	0.00
26/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	287	234	287	234	0.00
26/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	107189	113471	107189	113471	0.00
26/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2450	2110	2450	2110	0.00
26/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	116117	122702	116117	122702	0.00
26/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	118	97	118	97	0.00
26/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	119799	126199	119799	126199	0.00
26/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1544	1321	1544	1321	0.00
26/02/2007	R206 On 03-May-07			Bond Future	7.5600	7.4770	102.0092	102.4443	0.00
26/02/2007	R206 On 02-August-07			Bond Future	7.5000	7.4110	100.4713	100.9105	0.00
26/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	15319	18512	15319	18512	0.00
26/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5613	4455	5613	4455	0.00
26/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	21759	24797	21759	24797	0.00
26/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9170	7816	9170	7816	0.00
26/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	24682	28489	24682	28489	0.00
26/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2316	1772	2316	1772	0.00
26/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	30230	33741	30230	33741	0.00
26/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5344	4464	5344	4464	0.00
26/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	35614	39760	35614	39760	0.00
26/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	788	583	788	583	0.00
26/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	39878	43746	39878	43746	0.00
26/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2885	2361	2885	2361	0.00
26/02/2007	R207 On 03-May-07			Bond Future	7.3600	7.2830	101.3424	101.9776	0.00
26/02/2007	R207 On 02-August-07			Bond Future	7.3200	7.2370	99.9130	100.5516	0.00
26/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	86963	93293	86963	93293	0.00
26/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	79	57	79	57	0.00
26/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	90561	96736	90561	96736	0.00
26/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1042	832	1042	832	0.00
26/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	101090	107436	101090	107436	0.00
26/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	20	14	20	14	0.00
26/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	104073	110349	104073	110349	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
26/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	513	404	513	404	0.00
26/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	104583	110931	104583	110931	0.00
26/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	14	10	14	10	0.00
26/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	107450	113744	107450	113744	0.00
26/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	426	334	426	334	0.00
26/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	108060	114409	108060	114409	0.00
26/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	9	7	9	7	0.00
26/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	110823	117131	110823	117131	0.00
26/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	352	275	352	275	0.00
26/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	121790	128142	121790	128142	0.00
26/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	2	1	2	1	0.00
26/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	124234	130583	124234	130583	0.00
26/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	159	122	159	122	0.00
26/02/2007	TRT1 On 03-May-07			Index Future	255.4200	256.4050	255.4170	256.4050	500.00
27/02/2007	CRD1 On 03-May-07			Index Future	110.4100	110.5080	110.4120	110.5080	10.00
27/02/2007	GOVI On 03-May-07			jGovi	257.9600	258.4910	257.9630	258.4910	144.00
27/02/2007	GOVI On 02-August-07			jGovi	263.5100	264.0570	263.5140	264.0570	69.00
27/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	229630	234910	229630	234910	0.00
27/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
27/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	230143	235572	230143	235572	0.00
27/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	3	2	3	2	0.00
27/02/2007	ILBI On 03-May-07			Index Future	273.5300	273.5400	273.5280	273.5400	0.00
27/02/2007	ILBI On 02-August-07			Index Future	279.8000	279.9210	279.8000	279.9210	0.00
27/02/2007	J153 On 31-August-10			jSwap	8.6500	8.5820	0.0397	0.0374	0.00
27/02/2007	J157 On 15-September-15			jSwap	8.3300	8.2740	0.0593	0.0631	0.00
27/02/2007	J186 On 21-December-26			jSwap	7.8300	7.7800	0.0332	0.0282	0.00
27/02/2007	J194 On 28-February-08			jSwap	9.0100	8.9870	0.0216	0.0213	0.00
27/02/2007	J201 On 22-December-14			jSwap	8.3600	8.3010	0.0499	0.0466	0.00
27/02/2007	J203 On 15-September-17			jSwap	8.2400	8.1880	0.0548	0.0508	0.00
27/02/2007	J204 On 21-December-18			jSwap	8.1700	8.1210	0.0513	0.0474	0.00
27/02/2007	J207 On 15-January-20			jSwap	8.1200	8.0640	0.0091	0.0051	0.00
27/02/2007	JBAR On 21-December-05			jBar	9.0800	9.0750	0.0000	0.0000	0.00
27/02/2007	JFRA On 07-February-08			jFra	8.8500	8.7910	0.0216	0.0215	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
27/02/2007	JFRA On 03-May-07			jFra	9.1900	9.1630	0.0224	0.0223	0.00
27/02/2007	JFRA On 02-August-07			jFra	9.1500	9.1140	0.0223	0.0222	0.00
27/02/2007	JFRA On 01-November-07			jFra	9.0200	8.9470	0.0236	0.0235	0.00
27/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21052	21001	21052	21001	0.00
27/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17755	17857	17755	17857	0.00
27/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4128	4056	4128	4056	0.00
27/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	2	2	2	2	0.00
27/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4061	3988	4061	3988	0.00
27/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	48	53	48	53	0.00
27/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4143	3977	4143	3977	0.00
27/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	161	183	161	183	0.00
27/02/2007	JN02 On 03-May-07			jNote	8.7700	8.7080	0.1600	0.1590	0.00
27/02/2007	JN02 On 02-August-07			jNote	8.6500	8.5780	0.1581	0.1568	0.00
27/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4799	4474	4799	4474	0.00
27/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	13522	14370	13522	14370	0.00
27/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8373	7921	8373	7921	0.00
27/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	19281	20208	19281	20208	0.00
27/02/2007	JN05 On 03-May-07			jNote	8.3600	8.2820	0.3374	0.3350	0.00
27/02/2007	JN05 On 02-August-07			jNote	8.2900	8.2090	0.3353	0.3328	0.00
27/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	412	305	412	305	0.00
27/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36510	39457	36510	39457	0.00
27/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1984	1656	1984	1656	0.00
27/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	40995	43859	40995	43859	0.00
27/02/2007	JN10 On 03-May-07			jNote	8.1200	8.0570	0.5488	0.5463	0.00
27/02/2007	JN10 On 02-August-07			jNote	8.0700	8.0050	0.5467	0.5443	0.00
27/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	20	11	20	11	0.00
27/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	59642	63946	59642	63946	0.00
27/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	394	291	394	291	0.00
27/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	63705	67942	63705	67942	0.00
27/02/2007	JROD On 28-February-07			jRod	8.6100	8.6120	0.0000	0.0017	0.00
27/02/2007	JROD On 30-March-07			jRod	8.7300	8.7320	0.0020	0.0020	0.00
27/02/2007	JROD On 30-April-07			jRod	8.8900	8.8920	0.0024	0.0024	0.00
27/02/2007	JROD On 31-May-07			jRod	8.8500	8.8520	0.0044	0.0044	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
27/02/2007	OTH1 On 03-May-07			Index Future	254.3100	254.6740	254.3140	254.6740	15.00
27/02/2007	R153 On 03-May-07			Bond Future	7.9100	7.8600	116.9900	117.1465	366.00
27/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.7740	119.5321	119.6516	0.00
27/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	19463	20852	19463	20852	0.00
27/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1205	1030	1205	1030	0.00
27/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	22732	23706	22732	23706	0.00
27/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3005	2784	3005	2784	0.00
27/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	27830	29327	27830	29327	0.00
27/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	431	363	431	363	0.00
27/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	24977	26447	24977	26447	0.00
27/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	615	520	615	520	0.00
27/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	27510	28544	27510	28544	0.00
27/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2105	1945	2105	1945	0.00
27/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	26398	27882	26398	27882	0.00
27/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	516	435	516	435	0.00
27/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	28741	29787	28741	29787	0.00
27/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1923	1775	1923	1775	0.00
27/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	29984	31043	29984	31043	0.00
27/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1755	1619	1755	1619	0.00
27/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	33647	35177	33647	35177	0.00
27/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	205	172	205	172	0.00
27/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	35063	36161	35063	36161	0.00
27/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1212	1115	1212	1115	0.00
27/02/2007	R157 On 03-May-07			Bond Future	7.5900	7.5640	138.0660	138.2236	482.00
27/02/2007	R157 On 02-August-07			Bond Future	7.5100	7.4840	141.2173	141.3716	3.00
27/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	11586	12397	11586	12397	60.00
27/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	17981	17215	17981	17215	0.00
27/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	74330	75732	74330	75732	0.00
27/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3778	3635	3778	3635	0.00
27/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	35259	36599	35259	36599	0.00
27/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4604	4369	4604	4369	60.00
27/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	67190	68724	67190	68724	0.00
27/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	815	773	815	773	0.00

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27/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	100931	102503	100931	102503	0.00
27/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	110	105	110	105	0.00
27/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	80679	82237	80679	82237	0.00
27/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	375	357	375	357	0.00
27/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	86689	88136	86689	88136	0.00
27/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2547	2450	2547	2450	0.00
27/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	84062	85623	84062	85623	0.00
27/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	307	292	307	292	0.00
27/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	89814	91270	89814	91270	0.00
27/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2305	2217	2305	2217	0.00
27/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	87444	89008	87444	89008	0.00
27/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	251	239	251	239	0.00
27/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	92950	94414	92950	94414	0.00
27/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2086	2006	2086	2006	0.00
27/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	105559	107049	105559	107049	0.00
27/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1391	1338	1391	1338	0.00
27/02/2007	R186 On 03-May-07			Bond Future	7.3400	7.2790	136.6141	137.3328	0.00
27/02/2007	R186 On 02-August-07			Bond Future	7.3000	7.2380	134.2870	135.0300	0.00
27/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	110770	117730	110770	117730	0.00
27/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1143	915	1143	915	0.00
27/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	120173	126828	120173	126828	0.00
27/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6349	5574	6349	5574	0.00
27/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	132266	139347	132266	139347	0.00
27/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	512	406	512	406	0.00
27/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	140054	146947	140054	146947	0.00
27/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4243	3706	4243	3706	0.00
27/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	142925	150041	142925	150041	0.00
27/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	339	267	339	267	0.00
27/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	145046	151987	145046	151987	0.00
27/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3833	3344	3833	3344	0.00
27/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	150039	157024	150039	157024	0.00
27/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3462	3017	3462	3017	0.00
27/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	163948	171104	163948	171104	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
27/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	145	114	145	114	0.00
27/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	169964	177091	169964	177091	0.00
27/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2298	1994	2298	1994	0.00
27/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	137606	144706	137606	144706	0.00
27/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	417	330	417	330	0.00
27/02/2007	R194 On 03-May-07			Bond Future	8.3000	8.3200	103.1616	103.1452	0.00
27/02/2007	R194 On 02-August-07			Bond Future	8.0100	8.0360	105.4165	105.4011	0.00
27/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4878	4784	4878	4784	0.00
27/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	1364	1434	1364	1434	0.00
27/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6715	6629	6715	6629	0.00
27/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	2657	2725	2657	2725	0.00
27/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	7898	7770	7898	7770	0.00
27/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	511	547	511	547	0.00
27/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8580	8480	8580	8480	0.00
27/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	1805	1858	1805	1858	0.00
27/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	6311	6199	6311	6199	0.00
27/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	857	909	857	909	0.00
27/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7433	7342	7433	7342	0.00
27/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2287	2349	2287	2349	0.00
27/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	6011	5902	6011	5902	0.00
27/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	945	1000	945	1000	0.00
27/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	6617	6502	6617	6502	0.00
27/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	776	825	776	825	0.00
27/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7807	7712	7807	7712	0.00
27/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2117	2176	2117	2176	0.00
27/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7619	7526	7619	7526	0.00
27/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2200	2261	2200	2261	0.00
27/02/2007	R196 On 03-May-07			Bond Future	8.1400	8.1410	104.9249	104.9266	0.00
27/02/2007	R196 On 02-August-07			Bond Future	8.0100	8.0030	107.2178	107.2207	0.00
27/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	3829	3860	3829	3860	0.00
27/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2005	2020	2005	2020	0.00
27/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	6497	6529	6497	6529	0.00
27/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2895	2897	2895	2897	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
27/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	6800	6829	6800	6829	0.00
27/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	772	784	772	784	0.00
27/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	8998	9031	8998	9031	0.00
27/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1738	1742	1738	1742	0.00
27/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	10442	10466	10442	10466	0.00
27/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	232	239	232	239	0.00
27/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	11872	11905	11872	11905	0.00
27/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	971	975	971	975	0.00
27/02/2007	R201 On 03-May-07			Bond Future	7.5900	7.5420	109.9287	110.2086	0.00
27/02/2007	R201 On 02-August-07			Bond Future	7.5300	7.4820	107.9087	108.1942	0.00
27/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	53097	55798	53097	55798	0.00
27/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	632	533	632	533	0.00
27/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	57640	60187	57640	60187	0.00
27/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3105	2797	3105	2797	0.00
27/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	63830	66583	63830	66583	0.00
27/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	288	242	288	242	0.00
27/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	67429	70071	67429	70071	0.00
27/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2081	1867	2081	1867	0.00
27/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	66522	69283	66522	69283	0.00
27/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	236	197	236	197	0.00
27/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	69909	72569	69909	72569	0.00
27/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1880	1685	1880	1685	0.00
27/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	69214	71982	69214	71982	0.00
27/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	192	161	192	161	0.00
27/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	72399	75078	72399	75078	0.00
27/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1699	1522	1699	1522	0.00
27/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	79951	82736	79951	82736	0.00
27/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	83	69	83	69	0.00
27/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	82425	85159	82425	85159	0.00
27/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1130	1009	1130	1009	0.00
27/02/2007	R203 On 03-May-07			Bond Future	7.4700	7.4340	106.7500	107.0161	0.00
27/02/2007	R203 On 02-August-07			Bond Future	7.4200	7.3800	109.0818	109.3593	0.00
27/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	72653	75298	72653	75298	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
27/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	93	77	93	77	0.00
27/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	76454	79094	76454	79094	0.00
27/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1269	1134	1269	1134	0.00
27/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	85904	88561	85904	88561	0.00
27/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	22	18	22	18	0.00
27/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	88944	91646	88944	91646	0.00
27/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	635	562	635	562	0.00
27/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	89190	91848	89190	91848	0.00
27/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	15	12	15	12	0.00
27/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	92083	94796	92083	94796	0.00
27/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	529	468	529	468	0.00
27/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	92463	95122	92463	95122	0.00
27/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	10	8	10	8	0.00
27/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	95223	97946	95223	97946	0.00
27/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	439	387	439	387	0.00
27/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	105422	108082	105422	108082	0.00
27/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	2	1	2	1	0.00
27/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	107765	110514	107765	110514	0.00
27/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	201	175	201	175	0.00
27/02/2007	R204 On 03-May-07			Bond Future	7.4500	7.4180	107.2546	107.5000	0.00
27/02/2007	R204 On 02-August-07			Bond Future	7.4000	7.3700	105.5573	105.8082	0.00
27/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	79859	82236	79859	82236	0.00
27/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1024	947	1024	947	0.00
27/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	86365	88615	86365	88615	0.00
27/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4910	4652	4910	4652	0.00
27/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	93397	95814	93397	95814	0.00
27/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	472	435	472	435	0.00
27/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	98606	100936	98606	100936	0.00
27/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3234	3055	3234	3055	0.00
27/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	96789	99212	96789	99212	0.00
27/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	384	354	384	354	0.00
27/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	101710	104056	101710	104056	0.00
27/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2901	2738	2901	2738	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
27/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	100178	102607	100178	102607	0.00
27/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	311	287	311	287	0.00
27/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	104828	107189	104828	107189	0.00
27/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2598	2450	2598	2450	0.00
27/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	113673	116117	113673	116117	0.00
27/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	129	118	129	118	0.00
27/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	117388	119799	117388	119799	0.00
27/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1641	1544	1641	1544	0.00
27/02/2007	R206 On 03-May-07			Bond Future	7.6000	7.5610	101.8182	102.0092	0.00
27/02/2007	R206 On 02-August-07			Bond Future	7.5400	7.4980	100.2752	100.4713	0.00
27/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	14017	15319	14017	15319	0.00
27/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6220	5613	6220	5613	0.00
27/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	20476	21759	20476	21759	0.00
27/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9848	9170	9848	9170	0.00
27/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	23075	24682	23075	24682	0.00
27/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2618	2316	2618	2316	0.00
27/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	28720	30230	28720	30230	0.00
27/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5796	5344	5796	5344	0.00
27/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	33824	35614	33824	35614	0.00
27/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	908	788	908	788	0.00
27/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	38193	39878	38193	39878	0.00
27/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3161	2885	3161	2885	0.00
27/02/2007	R207 On 03-May-07			Bond Future	7.3900	7.3610	101.0915	101.3424	0.00
27/02/2007	R207 On 02-August-07			Bond Future	7.3500	7.3160	99.6559	99.9130	0.00
27/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	84466	86963	84466	86963	0.00
27/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	91	79	91	79	0.00
27/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	88091	90561	88091	90561	0.00
27/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1144	1042	1144	1042	0.00
27/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	98584	101090	98584	101090	0.00
27/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	23	20	23	20	0.00
27/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	101556	104073	101556	104073	0.00
27/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	567	513	567	513	0.00
27/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	102076	104583	102076	104583	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
27/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	16	14	16	14	0.00
27/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	104925	107450	104925	107450	0.00
27/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	471	426	471	426	0.00
27/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	105552	108060	105552	108060	0.00
27/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	11	9	11	9	0.00
27/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	108290	110823	108290	110823	0.00
27/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	391	352	391	352	0.00
27/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	119281	121790	119281	121790	0.00
27/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
27/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	121682	124234	121682	124234	0.00
27/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	177	159	177	159	0.00
27/02/2007	TRT1 On 03-May-07			Index Future	254.9000	255.4170	254.9020	255.4170	500.00
28/02/2007	CRD1 On 03-May-07			Index Future	110.2400	110.4120	110.2350	110.4120	10.00
28/02/2007	GOVI On 03-May-07			jGovi	257.5200	257.9630	257.5170	257.9630	144.00
28/02/2007	GOVI On 02-August-07			jGovi	263.0600	263.5140	263.0635	263.5140	69.00
28/02/2007	GOVI On 03-May-07	235.00	Call	jGovi	225170	229630	225170	229630	0.00
28/02/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
28/02/2007	GOVI On 02-August-07	240.50	Call	jGovi	225638	230143	225638	230143	0.00
28/02/2007	GOVI On 02-August-07	240.50	Put	jGovi	3	3	3	3	0.00
28/02/2007	ILBI On 03-May-07			Index Future	273.7200	273.5280	273.7220	273.5280	0.00
28/02/2007	ILBI On 02-August-07			Index Future	280.0000	279.8000	280.0030	279.8000	0.00
28/02/2007	J153 On 31-August-10			jSwap	8.6600	8.6500	0.0342	0.0397	0.00
28/02/2007	J157 On 15-September-15			jSwap	8.3200	8.3310	0.0598	0.0593	0.00
28/02/2007	J186 On 21-December-26			jSwap	7.8100	7.8310	0.0307	0.0332	0.00
28/02/2007	J194 On 28-February-08			jSwap	9.2000	9.0100	0.0159	0.0216	0.00
28/02/2007	J201 On 22-December-14			jSwap	8.3500	8.3610	0.0495	0.0499	0.00
28/02/2007	J203 On 15-September-17			jSwap	8.2300	8.2440	0.0540	0.0548	0.00
28/02/2007	J204 On 21-December-18			jSwap	8.1800	8.1740	0.0519	0.0513	0.00
28/02/2007	J207 On 15-January-20			jSwap	8.1300	8.1150	0.0102	0.0091	0.00
28/02/2007	JBAR On 21-December-05			jBar	9.0800	9.0790	0.0000	0.0000	0.00
28/02/2007	JFRA On 07-February-08			jFra	8.8700	8.8530	0.0216	0.0216	0.00
28/02/2007	JFRA On 03-May-07			jFra	9.2000	9.1930	0.0224	0.0224	0.00
28/02/2007	JFRA On 02-August-07			jFra	9.1500	9.1460	0.0223	0.0223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2007	JFRA On 01-November-07			jFra	9.0200	9.0190	0.0236	0.0236	0.00
28/02/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21047	21052	21047	21052	0.00
28/02/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17706	17755	17706	17755	0.00
28/02/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4140	4128	4140	4128	0.00
28/02/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	2	2	2	2	0.00
28/02/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4076	4061	4076	4061	0.00
28/02/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	47	48	47	48	0.00
28/02/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4140	4143	4140	4143	0.00
28/02/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	160	161	160	161	0.00
28/02/2007	JN02 On 03-May-07			jNote	8.7700	8.7720	0.1600	0.1600	0.00
28/02/2007	JN02 On 02-August-07			jNote	8.6500	8.6530	0.1580	0.1581	0.00
28/02/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4745	4799	4745	4799	0.00
28/02/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	13449	13522	13449	13522	0.00
28/02/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8313	8373	8313	8373	0.00
28/02/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	19276	19281	19276	19281	0.00
28/02/2007	JN05 On 03-May-07			jNote	8.3600	8.3560	0.3377	0.3374	0.00
28/02/2007	JN05 On 02-August-07			jNote	8.2900	8.2860	0.3355	0.3353	0.00
28/02/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	410	412	410	412	0.00
28/02/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36181	36510	36181	36510	0.00
28/02/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1997	1984	1997	1984	0.00
28/02/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	40718	40995	40718	40995	0.00
28/02/2007	JN10 On 03-May-07			jNote	8.1000	8.1180	0.5480	0.5488	0.00
28/02/2007	JN10 On 02-August-07			jNote	8.0500	8.0660	0.5460	0.5467	0.00
28/02/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	16	20	16	20	0.00
28/02/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60603	59642	60603	59642	0.00
28/02/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	362	394	362	394	0.00
28/02/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64576	63705	64576	63705	0.00
28/02/2007	JROD On 28-February-07			jRod	8.6100	8.6120	8.5800	0.0000	0.00
28/02/2007	JROD On 30-March-07			jRod	8.7300	8.7310	0.0020	0.0020	0.00
28/02/2007	JROD On 30-April-07			jRod	8.8800	8.8900	0.0023	0.0024	0.00
28/02/2007	JROD On 31-May-07			jRod	9.0900	8.8530	0.0029	0.0044	0.00
28/02/2007	OTH1 On 03-May-07			Index Future	253.9000	254.3140	253.8980	254.3140	15.00
28/02/2007	R153 On 03-May-07			Bond Future	7.9700	7.9100	116.8026	116.9900	366.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2007	R153 On 02-August-07			Bond Future	7.8900	7.8150	119.3140	119.5321	0.00
28/02/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17840	19463	17840	19463	0.00
28/02/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1456	1205	1456	1205	0.00
28/02/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	21012	22732	21012	22732	0.00
28/02/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3467	3005	3467	3005	0.00
28/02/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26057	27830	26057	27830	0.00
28/02/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	532	431	532	431	0.00
28/02/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23242	24977	23242	24977	0.00
28/02/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	754	615	754	615	0.00
28/02/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	25669	27510	25669	27510	0.00
28/02/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2446	2105	2446	2105	0.00
28/02/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	24642	26398	24642	26398	0.00
28/02/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	634	516	634	516	0.00
28/02/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	26875	28741	26875	28741	0.00
28/02/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2238	1923	2238	1923	0.00
28/02/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	28094	29984	28094	29984	0.00
28/02/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2046	1755	2046	1755	0.00
28/02/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	31824	33647	31824	33647	0.00
28/02/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	256	205	256	205	0.00
28/02/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	33091	35063	33091	35063	0.00
28/02/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1421	1212	1421	1212	0.00
28/02/2007	R157 On 03-May-07			Bond Future	7.6200	7.5850	137.8413	138.0660	483.00
28/02/2007	R157 On 02-August-07			Bond Future	7.5800	7.5050	140.7043	141.2173	3.00
28/02/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	10525	11586	10525	11586	60.00
28/02/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	19167	17981	19167	17981	0.00
28/02/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	69816	74330	69816	74330	0.00
28/02/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4392	3778	4392	3778	0.00
28/02/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	33408	35259	33408	35259	0.00
28/02/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	5001	4604	5001	4604	60.00
28/02/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	65022	67190	65022	67190	0.00
28/02/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	894	815	894	815	0.00
28/02/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	98695	100931	98695	100931	0.00
28/02/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	120	110	120	110	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
28/02/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78469	80679	78469	80679	0.00
28/02/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	412	375	412	375	0.00
28/02/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81993	86689	81993	86689	0.00
28/02/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2980	2547	2980	2547	0.00
28/02/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	81845	84062	81845	84062	0.00
28/02/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	338	307	338	307	0.00
28/02/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	85081	89814	85081	89814	0.00
28/02/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2701	2305	2701	2305	0.00
28/02/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85221	87444	85221	87444	0.00
28/02/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	276	251	276	251	0.00
28/02/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	88182	92950	88182	92950	0.00
28/02/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2447	2086	2447	2086	0.00
28/02/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	100680	105559	100680	105559	0.00
28/02/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1641	1391	1641	1391	0.00
28/02/2007	R186 On 03-May-07			Bond Future	7.3600	7.3350	136.3333	136.6141	0.00
28/02/2007	R186 On 02-August-07			Bond Future	7.3200	7.2960	134.0195	134.2870	0.00
28/02/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	108036	110770	108036	110770	0.00
28/02/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1216	1143	1216	1143	0.00
28/02/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	117756	120173	117756	120173	0.00
28/02/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6607	6349	6607	6349	0.00
28/02/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	129490	132266	129490	132266	0.00
28/02/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	544	512	544	512	0.00
28/02/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	137554	140054	137554	140054	0.00
28/02/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4419	4243	4419	4243	0.00
28/02/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	140138	142925	140138	142925	0.00
28/02/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	359	339	359	339	0.00
28/02/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	142530	145046	142530	145046	0.00
28/02/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3992	3833	3992	3833	0.00
28/02/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	147508	150039	147508	150039	0.00
28/02/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3606	3462	3606	3462	0.00
28/02/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	161148	163948	161148	163948	0.00
28/02/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	154	145	154	145	0.00
28/02/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	167385	169964	167385	169964	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
28/02/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2394	2298	2394	2298	0.00
28/02/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	134824	137606	134824	137606	0.00
28/02/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	443	417	443	417	0.00
28/02/2007	R194 On 03-May-07			Bond Future	8.3900	8.2990	103.0937	103.1616	0.00
28/02/2007	R194 On 02-August-07			Bond Future	8.1000	8.0080	105.3654	105.4165	0.00
28/02/2007	R194 On 03-May-07	8.75	Call	Option on Bond Future	4398	4878	4398	4878	0.00
28/02/2007	R194 On 03-May-07	8.75	Put	Option on Bond Future	1564	1364	1564	1364	0.00
28/02/2007	R194 On 02-August-07	8.75	Call	Option on Bond Future	6376	6715	6376	6715	0.00
28/02/2007	R194 On 02-August-07	8.75	Put	Option on Bond Future	2828	2657	2828	2657	0.00
28/02/2007	R194 On 03-May-07	9.25	Call	Option on Bond Future	7310	7898	7310	7898	0.00
28/02/2007	R194 On 03-May-07	9.25	Put	Option on Bond Future	602	511	602	511	0.00
28/02/2007	R194 On 02-August-07	9.25	Call	Option on Bond Future	8198	8580	8198	8580	0.00
28/02/2007	R194 On 02-August-07	9.25	Put	Option on Bond Future	1933	1805	1933	1805	0.00
28/02/2007	R194 On 03-May-07	9.00	Call	Option on Bond Future	5771	6311	5771	6311	0.00
28/02/2007	R194 On 03-May-07	9.00	Put	Option on Bond Future	997	857	997	857	0.00
28/02/2007	R194 On 02-August-07	8.95	Call	Option on Bond Future	7077	7433	7077	7433	0.00
28/02/2007	R194 On 02-August-07	8.95	Put	Option on Bond Future	2440	2287	2440	2287	0.00
28/02/2007	R194 On 03-May-07	8.95	Call	Option on Bond Future	5482	6011	5482	6011	0.00
28/02/2007	R194 On 03-May-07	8.95	Put	Option on Bond Future	1095	945	1095	945	0.00
28/02/2007	R194 On 03-May-07	9.05	Call	Option on Bond Future	6066	6617	6066	6617	0.00
28/02/2007	R194 On 03-May-07	9.05	Put	Option on Bond Future	905	776	905	776	0.00
28/02/2007	R194 On 02-August-07	9.05	Call	Option on Bond Future	7441	7807	7441	7807	0.00
28/02/2007	R194 On 02-August-07	9.05	Put	Option on Bond Future	2262	2117	2262	2117	0.00
28/02/2007	R194 On 02-August-07	9.00	Call	Option on Bond Future	7258	7619	7258	7619	0.00
28/02/2007	R194 On 02-August-07	9.00	Put	Option on Bond Future	2350	2200	2350	2200	0.00
28/02/2007	R196 On 03-May-07			Bond Future	8.2200	8.1420	104.7966	104.9249	0.00
28/02/2007	R196 On 02-August-07			Bond Future	8.0800	8.0050	107.1059	107.2178	0.00
28/02/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	3079	3829	3079	3829	0.00
28/02/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2539	2005	2539	2005	0.00
28/02/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5801	6497	5801	6497	0.00
28/02/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3318	2895	3318	2895	0.00
28/02/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	5785	6800	5785	6800	0.00
28/02/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1040	772	1040	772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	8172	8998	8172	8998	0.00
28/02/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2031	1738	2031	1738	0.00
28/02/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	9261	10442	9261	10442	0.00
28/02/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	334	232	334	232	0.00
28/02/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10939	11872	10939	11872	0.00
28/02/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1158	971	1158	971	0.00
28/02/2007	R201 On 03-May-07			Bond Future	7.6100	7.5890	109.7921	109.9287	0.00
28/02/2007	R201 On 02-August-07			Bond Future	7.5500	7.5310	107.7866	107.9087	0.00
28/02/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	51772	53097	51772	53097	0.00
28/02/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	673	632	673	632	0.00
28/02/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	56540	57640	56540	57640	0.00
28/02/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3226	3105	3226	3105	0.00
28/02/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	62482	63830	62482	63830	0.00
28/02/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	307	288	307	288	0.00
28/02/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	66291	67429	66291	67429	0.00
28/02/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2163	2081	2163	2081	0.00
28/02/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	65170	66522	65170	66522	0.00
28/02/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	250	236	250	236	0.00
28/02/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	68763	69909	68763	69909	0.00
28/02/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1955	1880	1955	1880	0.00
28/02/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	67859	69214	67859	69214	0.00
28/02/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	204	192	204	192	0.00
28/02/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	71247	72399	71247	72399	0.00
28/02/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1767	1699	1767	1699	0.00
28/02/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	78589	79951	78589	79951	0.00
28/02/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	88	83	88	83	0.00
28/02/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	81249	82425	81249	82425	0.00
28/02/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1175	1130	1175	1130	0.00
28/02/2007	R203 On 03-May-07			Bond Future	7.4900	7.4700	106.6173	106.7500	0.00
28/02/2007	R203 On 02-August-07			Bond Future	7.4300	7.4180	108.9725	109.0818	0.00
28/02/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	71332	72653	71332	72653	0.00
28/02/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	99	93	99	93	0.00
28/02/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	75407	76454	75407	76454	0.00

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28/02/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1314	1269	1314	1269	0.00
28/02/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	84578	85904	84578	85904	0.00
28/02/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	23	22	23	22	0.00
28/02/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	87875	88944	87875	88944	0.00
28/02/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	659	635	659	635	0.00
28/02/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	87863	89190	87863	89190	0.00
28/02/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	16	15	16	15	0.00
28/02/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	91010	92083	91010	92083	0.00
28/02/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	549	529	549	529	0.00
28/02/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	91136	92463	91136	92463	0.00
28/02/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	11	10	11	10	0.00
28/02/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	94147	95223	94147	95223	0.00
28/02/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	456	439	456	439	0.00
28/02/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	104094	105422	104094	105422	0.00
28/02/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
28/02/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	106680	107765	106680	107765	0.00
28/02/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	208	201	208	201	0.00
28/02/2007	R204 On 03-May-07			Bond Future	7.4700	7.4490	107.0810	107.2546	0.00
28/02/2007	R204 On 02-August-07			Bond Future	7.4200	7.4020	105.3931	105.5573	0.00
28/02/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	78169	79859	78169	79859	0.00
28/02/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1071	1024	1071	1024	0.00
28/02/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	84881	86365	84881	86365	0.00
28/02/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5068	4910	5068	4910	0.00
28/02/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	91681	93397	91681	93397	0.00
28/02/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	493	472	493	472	0.00
28/02/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	97073	98606	97073	98606	0.00
28/02/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3343	3234	3343	3234	0.00
28/02/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	95069	96789	95069	96789	0.00
28/02/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	401	384	401	384	0.00
28/02/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	100167	101710	100167	101710	0.00
28/02/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2999	2901	2999	2901	0.00
28/02/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	98455	100178	98455	100178	0.00
28/02/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	325	311	325	311	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
28/02/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	103275	104828	103275	104828	0.00
28/02/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2686	2598	2686	2598	0.00
28/02/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	111942	113673	111942	113673	0.00
28/02/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	134	129	134	129	0.00
28/02/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	115805	117388	115805	117388	0.00
28/02/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1699	1641	1699	1641	0.00
28/02/2007	R206 On 03-May-07			Bond Future	7.6200	7.5980	101.7049	101.8182	0.00
28/02/2007	R206 On 02-August-07			Bond Future	7.5600	7.5370	100.1748	100.2752	0.00
28/02/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	13240	14017	13240	14017	0.00
28/02/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6577	6220	6577	6220	0.00
28/02/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19812	20476	19812	20476	0.00
28/02/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10188	9848	10188	9848	0.00
28/02/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	22115	23075	22115	23075	0.00
28/02/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2791	2618	2791	2618	0.00
28/02/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27941	28720	27941	28720	0.00
28/02/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6021	5796	6021	5796	0.00
28/02/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	32758	33824	32758	33824	0.00
28/02/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	975	908	975	908	0.00
28/02/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	37324	38193	37324	38193	0.00
28/02/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3296	3161	3296	3161	0.00
28/02/2007	R207 On 03-May-07			Bond Future	7.4100	7.3920	100.9542	101.0915	0.00
28/02/2007	R207 On 02-August-07			Bond Future	7.3600	7.3480	99.5357	99.6559	0.00
28/02/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	83098	84466	83098	84466	0.00
28/02/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	95	91	95	91	0.00
28/02/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	86930	88091	86930	88091	0.00
28/02/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1185	1144	1185	1144	0.00
28/02/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	97212	98584	97212	98584	0.00
28/02/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	24	23	24	23	0.00
28/02/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	100375	101556	100375	101556	0.00
28/02/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	588	567	588	567	0.00
28/02/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	100704	102076	100704	102076	0.00
28/02/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	17	16	17	16	0.00
28/02/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	103740	104925	103740	104925	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
28/02/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	489	471	489	471	0.00
28/02/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	104180	105552	104180	105552	0.00
28/02/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	11	11	11	11	0.00
28/02/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	107103	108290	107103	108290	0.00
28/02/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	405	391	405	391	0.00
28/02/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	117909	119281	117909	119281	0.00
28/02/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
28/02/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	120486	121682	120486	121682	0.00
28/02/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	184	177	184	177	0.00
28/02/2007	TRT1 On 03-May-07			Index Future	254.4600	254.9020	254.4620	254.9020	500.00