



Derivatives Monthly Statistics Report

For March 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2007	CRD1 On 03-May-07			Index Future	109.9300	110.2350	109.9310	110.2350	10.00
01/03/2007	GOVI On 03-May-07			jGovi	256.6300	257.5170	256.6300	257.5170	144.00
01/03/2007	GOVI On 02-August-07			jGovi	262.1600	263.0635	262.1590	263.0635	69.00
01/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	216300	225170	216300	225170	0.00
01/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
01/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	216595	225638	216595	225638	0.00
01/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	5	3	5	3	0.00
01/03/2007	ILBI On 03-May-07			Index Future	273.7200	273.7220	273.7220	273.7220	0.00
01/03/2007	ILBI On 02-August-07			Index Future	280.0000	280.0030	280.0030	280.0030	0.00
01/03/2007	J153 On 31-August-10			jSwap	8.6900	8.6550	0.0353	0.0342	0.00
01/03/2007	J157 On 15-September-15			jSwap	8.3600	8.3230	0.0573	0.0598	0.00
01/03/2007	J186 On 21-December-26			jSwap	7.8500	7.8060	0.0352	0.0307	0.00
01/03/2007	J194 On 08-March-07			jSwap	9.2200	9.1960	0.0161	0.0159	0.00
01/03/2007	J201 On 22-December-14			jSwap	8.3900	8.3530	0.0518	0.0495	0.00
01/03/2007	J203 On 15-September-17			jSwap	8.2600	8.2330	0.0561	0.0540	0.00
01/03/2007	J204 On 21-December-18			jSwap	8.1900	8.1810	0.0528	0.0519	0.00
01/03/2007	J207 On 15-January-20			jSwap	8.1400	8.1280	0.0108	0.0102	0.00
01/03/2007	JBAR On 21-December-05			jBar	9.0800	9.0750	0.0000	0.0000	0.00
01/03/2007	JFRA On 07-February-08			jFra	8.9800	8.8730	0.0219	0.0216	0.00
01/03/2007	JFRA On 03-May-07			jFra	9.2000	9.1980	0.0224	0.0224	0.00
01/03/2007	JFRA On 02-August-07			jFra	9.1700	9.1530	0.0223	0.0223	0.00
01/03/2007	JFRA On 01-November-07			jFra	9.0700	9.0180	0.0238	0.0236	0.00
01/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21156	21047	21156	21047	0.00

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01/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17551	17706	17551	17706	0.00
01/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4143	4140	4143	4140	0.00
01/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	2	2	2	2	0.00
01/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4110	4076	4110	4076	0.00
01/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	44	47	44	47	0.00
01/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4251	4140	4251	4140	0.00
01/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	146	160	146	160	0.00
01/03/2007	JN02 On 03-May-07			jNote	8.8300	8.7730	0.1610	0.1600	0.00
01/03/2007	JN02 On 02-August-07			jNote	8.7100	8.6500	0.1591	0.1580	0.00
01/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5057	4745	5057	4745	0.00
01/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	12680	13449	12680	13449	0.00
01/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8700	8313	8700	8313	0.00
01/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18505	19276	18505	19276	0.00
01/03/2007	JN05 On 03-May-07			jNote	8.4000	8.3640	0.3388	0.3377	0.00
01/03/2007	JN05 On 02-August-07			jNote	8.3300	8.2930	0.3368	0.3355	0.00
01/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	467	410	467	410	0.00
01/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	34708	36181	34708	36181	0.00
01/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2179	1997	2179	1997	0.00
01/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	39240	40718	39240	40718	0.00
01/03/2007	JN10 On 03-May-07			jNote	8.1400	8.1040	0.5493	0.5480	0.00
01/03/2007	JN10 On 02-August-07			jNote	8.0900	8.0530	0.5472	0.5460	0.00
01/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	21	16	21	16	0.00
01/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	58133	60603	58133	60603	0.00
01/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	423	362	423	362	0.00
01/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62280	64576	62280	64576	0.00
01/03/2007	JROD On 30-March-07			jRod	8.7200	8.7270	0.0020	0.0020	0.00
01/03/2007	JROD On 30-April-07			jRod	8.8700	8.8830	0.0023	0.0023	0.00
01/03/2007	JROD On 31-May-07			jRod	9.0700	9.0860	0.0029	0.0029	0.00
01/03/2007	OTH1 On 03-May-07			Index Future	252.8300	253.8980	252.8270	253.8980	15.00
01/03/2007	R153 On 03-May-07			Bond Future	8.0200	7.9700	116.6624	116.8026	366.00
01/03/2007	R153 On 02-August-07			Bond Future	7.9400	7.8900	119.1834	119.3140	0.00
01/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	16644	17840	16644	17840	0.00
01/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1663	1456	1663	1456	0.00

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01/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19999	21012	19999	21012	0.00
01/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3759	3467	3759	3467	0.00
01/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	24739	26057	24739	26057	0.00
01/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	616	532	616	532	0.00
01/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	21955	23242	21955	23242	0.00
01/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	869	754	869	754	0.00
01/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24580	25669	24580	25669	0.00
01/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2663	2446	2663	2446	0.00
01/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	23338	24642	23338	24642	0.00
01/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	733	634	733	634	0.00
01/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25769	26875	25769	26875	0.00
01/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2438	2238	2438	2238	0.00
01/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26973	28094	26973	28094	0.00
01/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2231	2046	2231	2046	0.00
01/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	30463	31824	30463	31824	0.00
01/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	298	256	298	256	0.00
01/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31918	33091	31918	33091	0.00
01/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1554	1421	1554	1421	0.00
01/03/2007	R157 On 03-May-07			Bond Future	7.6700	7.6150	137.4678	137.8413	483.00
01/03/2007	R157 On 02-August-07			Bond Future	7.6300	7.5750	140.3395	140.7043	3.00
01/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8959	10525	8959	10525	60.00
01/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	21336	19167	21336	19167	0.00
01/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	66643	69816	66643	69816	0.00
01/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4867	4392	4867	4392	0.00
01/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	30466	33408	30466	33408	0.00
01/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	5794	5001	5794	5001	60.00
01/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	61461	65022	61461	65022	0.00
01/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	1067	894	1067	894	0.00
01/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	94986	98695	94986	98695	0.00
01/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	146	120	146	120	0.00
01/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	74818	78469	74818	78469	0.00
01/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	496	412	496	412	0.00
01/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	78681	81993	78681	81993	0.00

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01/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3316	2980	3316	2980	0.00
01/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	78180	81845	78180	81845	0.00
01/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	407	338	407	338	0.00
01/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	81740	85081	81740	85081	0.00
01/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	3008	2701	3008	2701	0.00
01/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	81544	85221	81544	85221	0.00
01/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	333	276	333	276	0.00
01/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	84815	88182	84815	88182	0.00
01/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2727	2447	2727	2447	0.00
01/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	97226	100680	97226	100680	0.00
01/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1835	1641	1835	1641	0.00
01/03/2007	R186 On 03-May-07			Bond Future	7.4000	7.3570	135.7365	136.3333	0.00
01/03/2007	R186 On 02-August-07			Bond Future	7.3600	7.3170	133.4237	134.0195	0.00
01/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	102301	108036	102301	108036	0.00
01/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1450	1216	1450	1216	0.00
01/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	112500	117756	112500	117756	0.00
01/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7309	6607	7309	6607	0.00
01/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	123632	129490	123632	129490	0.00
01/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	654	544	654	544	0.00
01/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	132085	137554	132085	137554	0.00
01/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4907	4419	4907	4419	0.00
01/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	134243	140138	134243	140138	0.00
01/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	433	359	433	359	0.00
01/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	137017	142530	137017	142530	0.00
01/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	4438	3992	4438	3992	0.00
01/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	141955	147508	141955	147508	0.00
01/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4011	3606	4011	3606	0.00
01/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	155212	161148	155212	161148	0.00
01/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	186	154	186	154	0.00
01/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	161705	167385	161705	167385	0.00
01/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2671	2394	2671	2394	0.00
01/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	128946	134824	128946	134824	0.00
01/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	533	443	533	443	0.00

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01/03/2007	R194 On 05-March-07			Bond Future	8.3800	8.3860	103.0976	103.0937	0.00
01/03/2007	R194 On 05-March-07			Bond Future	8.0900	8.1010	105.3704	105.3654	0.00
01/03/2007	R194 On 05-March-07	8.75	Call	Option on Bond Future	4404	4398	4404	4398	0.00
01/03/2007	R194 On 05-March-07	8.75	Put	Option on Bond Future	1531	1564	1531	1564	0.00
01/03/2007	R194 On 05-March-07	8.75	Call	Option on Bond Future	6394	6376	6394	6376	0.00
01/03/2007	R194 On 05-March-07	8.75	Put	Option on Bond Future	2797	2828	2797	2828	0.00
01/03/2007	R194 On 05-March-07	9.25	Call	Option on Bond Future	7329	7310	7329	7310	0.00
01/03/2007	R194 On 05-March-07	9.25	Put	Option on Bond Future	583	602	583	602	0.00
01/03/2007	R194 On 05-March-07	9.25	Call	Option on Bond Future	8222	8198	8222	8198	0.00
01/03/2007	R194 On 05-March-07	9.25	Put	Option on Bond Future	1907	1933	1907	1933	0.00
01/03/2007	R194 On 05-March-07	9.00	Call	Option on Bond Future	5784	5771	5784	5771	0.00
01/03/2007	R194 On 05-March-07	9.00	Put	Option on Bond Future	970	997	970	997	0.00
01/03/2007	R194 On 05-March-07	8.95	Call	Option on Bond Future	7097	7077	7097	7077	0.00
01/03/2007	R194 On 05-March-07	8.95	Put	Option on Bond Future	2411	2440	2411	2440	0.00
01/03/2007	R194 On 05-March-07	8.95	Call	Option on Bond Future	5493	5482	5493	5482	0.00
01/03/2007	R194 On 05-March-07	8.95	Put	Option on Bond Future	1067	1095	1067	1095	0.00
01/03/2007	R194 On 05-March-07	9.05	Call	Option on Bond Future	6081	6066	6081	6066	0.00
01/03/2007	R194 On 05-March-07	9.05	Put	Option on Bond Future	880	905	880	905	0.00
01/03/2007	R194 On 05-March-07	9.05	Call	Option on Bond Future	7462	7441	7462	7441	0.00
01/03/2007	R194 On 05-March-07	9.05	Put	Option on Bond Future	2233	2262	2233	2262	0.00
01/03/2007	R194 On 05-March-07	9.00	Call	Option on Bond Future	7278	7258	7278	7258	0.00
01/03/2007	R194 On 05-March-07	9.00	Put	Option on Bond Future	2321	2350	2321	2350	0.00
01/03/2007	R196 On 03-May-07			Bond Future	8.2500	8.2180	104.7459	104.7966	0.00
01/03/2007	R196 On 02-August-07			Bond Future	8.1200	8.0810	107.0558	107.1059	0.00
01/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2795	3079	2795	3079	0.00
01/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2761	2539	2761	2539	0.00
01/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5496	5801	5496	5801	0.00
01/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3514	3318	3514	3318	0.00
01/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	5392	5785	5392	5785	0.00
01/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1153	1040	1153	1040	0.00
01/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7807	8172	7807	8172	0.00
01/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2167	2031	2167	2031	0.00
01/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	8798	9261	8798	9261	0.00

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01/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	378	334	378	334	0.00
01/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10526	10939	10526	10939	0.00
01/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1245	1158	1245	1158	0.00
01/03/2007	R201 On 03-May-07			Bond Future	7.6600	7.6120	109.5135	109.7921	0.00
01/03/2007	R201 On 02-August-07			Bond Future	7.6000	7.5520	107.5025	107.7866	0.00
01/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	49109	51772	49109	51772	0.00
01/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	795	673	795	673	0.00
01/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	54046	56540	54046	56540	0.00
01/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3573	3226	3573	3226	0.00
01/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	59755	62482	59755	62482	0.00
01/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	365	307	365	307	0.00
01/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	63693	66291	63693	66291	0.00
01/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2406	2163	2406	2163	0.00
01/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	62433	65170	62433	65170	0.00
01/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	299	250	299	250	0.00
01/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	66143	68763	66143	68763	0.00
01/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2176	1955	2176	1955	0.00
01/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	65113	67859	65113	67859	0.00
01/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	244	204	244	204	0.00
01/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	68607	71247	68607	71247	0.00
01/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1969	1767	1969	1767	0.00
01/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	75821	78589	75821	78589	0.00
01/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	105	88	105	88	0.00
01/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78546	81249	78546	81249	0.00
01/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1313	1175	1313	1175	0.00
01/03/2007	R203 On 03-May-07			Bond Future	7.5400	7.4880	106.2424	106.6173	0.00
01/03/2007	R203 On 02-August-07			Bond Future	7.4900	7.4330	108.5804	108.9725	0.00
01/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	67616	71332	67616	71332	0.00
01/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	132	99	132	99	0.00
01/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71718	75407	71718	75407	0.00
01/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1546	1314	1546	1314	0.00
01/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	80838	84578	80838	84578	0.00
01/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	32	23	32	23	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
01/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	84081	87875	84081	87875	0.00
01/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	786	659	786	659	0.00
01/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	84120	87863	84120	87863	0.00
01/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	22	16	22	16	0.00
01/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	87197	91010	87197	91010	0.00
01/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	658	549	658	549	0.00
01/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	87392	91136	87392	91136	0.00
01/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	15	11	15	11	0.00
01/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	90318	94147	90318	94147	0.00
01/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	548	456	548	456	0.00
01/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	100346	104094	100346	104094	0.00
01/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	3	2	3	2	0.00
01/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	102804	106680	102804	106680	0.00
01/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	254	208	254	208	0.00
01/03/2007	R204 On 03-May-07			Bond Future	7.5300	7.4710	106.6328	107.0810	0.00
01/03/2007	R204 On 02-August-07			Bond Future	7.4800	7.4230	104.9414	105.3931	0.00
01/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	73891	78169	73891	78169	0.00
01/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1274	1071	1274	1071	0.00
01/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80922	84881	80922	84881	0.00
01/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5626	5068	5626	5068	0.00
01/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	87301	91681	87301	91681	0.00
01/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	594	493	594	493	0.00
01/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	92950	97073	92950	97073	0.00
01/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3737	3343	3737	3343	0.00
01/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	90671	95069	90671	95069	0.00
01/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	485	401	485	401	0.00
01/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96010	100167	96010	100167	0.00
01/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3359	2999	3359	2999	0.00
01/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	94043	98455	94043	98455	0.00
01/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	394	325	394	325	0.00
01/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99085	103275	99085	103275	0.00
01/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3014	2686	3014	2686	0.00
01/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	107491	111942	107491	111942	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
01/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	165	134	165	134	0.00
01/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	111508	115805	111508	115805	0.00
01/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1920	1699	1920	1699	0.00
01/03/2007	R206 On 03-May-07			Bond Future	7.6700	7.6200	101.4582	101.7049	0.00
01/03/2007	R206 On 02-August-07			Bond Future	7.6100	7.5570	99.9244	100.1748	0.00
01/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	11700	13240	11700	13240	0.00
01/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7504	6577	7504	6577	0.00
01/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18268	19812	18268	19812	0.00
01/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11149	10188	11149	10188	0.00
01/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	20132	22115	20132	22115	0.00
01/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3276	2791	3276	2791	0.00
01/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	26091	27941	26091	27941	0.00
01/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6675	6021	6675	6021	0.00
01/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	30493	32758	30493	32758	0.00
01/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1177	975	1177	975	0.00
01/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	35229	37324	35229	37324	0.00
01/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3705	3296	3705	3296	0.00
01/03/2007	R207 On 03-May-07			Bond Future	7.4600	7.4090	100.5440	100.9542	0.00
01/03/2007	R207 On 02-August-07			Bond Future	7.4200	7.3630	99.1125	99.5357	0.00
01/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	79026	83098	79026	83098	0.00
01/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	125	95	125	95	0.00
01/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	82906	86930	82906	86930	0.00
01/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1394	1185	1394	1185	0.00
01/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	93118	97212	93118	97212	0.00
01/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	32	24	32	24	0.00
01/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	96256	100375	96256	100375	0.00
01/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	701	588	701	588	0.00
01/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	96608	100704	96608	100704	0.00
01/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	22	17	22	17	0.00
01/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	99604	103740	99604	103740	0.00
01/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	585	489	585	489	0.00
01/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	100081	104180	100081	104180	0.00
01/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	15	11	15	11	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
01/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	102951	107103	102951	107103	0.00
01/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	486	405	486	405	0.00
01/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	113807	117909	113807	117909	0.00
01/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	3	2	3	2	0.00
01/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	116294	120486	116294	120486	0.00
01/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	224	184	224	184	0.00
01/03/2007	R209 On 03-May-07			Bond Future	7.1400	0.0000	218.8053	0.0000	0.00
01/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	1274122	0	1274122	0	0.00
01/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	0	0	0	0	0.00
01/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	1301970	0	1301970	0	0.00
01/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
01/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	1244845	0	1244845	0	0.00
01/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	0	0	0	0	0.00
01/03/2007	R209 On 02-August-07			Bond Future	7.1000	0.0000	223.6246	0.0000	0.00
01/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1306546	0	1306546	0	0.00
01/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	0	0	0	0	0.00
01/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	1334332	0	1334332	0	0.00
01/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
01/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	1277340	0	1277340	0	0.00
01/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	0	0	0	0	0.00
01/03/2007	TRT1 On 03-May-07			Index Future	253.5800	254.4620	253.5820	254.4620	500.00
02/03/2007	CRD1 On 03-May-07			Index Future	109.9300	109.9310	109.9280	109.9310	10.00
02/03/2007	GOVI On 03-May-07			jGovi	256.7600	256.6300	256.7555	256.6300	144.00
02/03/2007	GOVI On 02-August-07			jGovi	262.2900	262.1590	262.2875	262.1590	69.00
02/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	217555	216300	217555	216300	0.00
02/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
02/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	217880	216595	217880	216595	0.00
02/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	5	5	5	5	0.00
02/03/2007	ILBI On 03-May-07			Index Future	273.7200	273.7220	273.7220	273.7220	0.00
02/03/2007	ILBI On 02-August-07			Index Future	280.0000	280.0030	280.0030	280.0030	0.00
02/03/2007	J153 On 31-August-10			jSwap	8.6900	8.6930	0.0353	0.0353	0.00
02/03/2007	J157 On 15-September-15			jSwap	8.3700	8.3610	0.0568	0.0573	0.00
02/03/2007	J186 On 21-December-26			jSwap	7.8700	7.8520	0.0367	0.0352	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
02/03/2007	J194 On 08-March-07			jSwap	8.8600	9.2210	0.0127	0.0161	0.00
02/03/2007	J201 On 22-December-14			jSwap	8.4000	8.3930	0.0520	0.0518	0.00
02/03/2007	J203 On 15-September-17			jSwap	8.2800	8.2620	0.0572	0.0561	0.00
02/03/2007	J204 On 21-December-18			jSwap	8.2000	8.1940	0.0535	0.0528	0.00
02/03/2007	J207 On 15-January-20			jSwap	8.1400	8.1360	0.0113	0.0108	0.00
02/03/2007	JBAR On 21-December-05			jBar	0.0000	9.0790	0.0000	0.0000	0.00
02/03/2007	JFRA On 07-February-08			jFra	8.9700	8.9830	0.0219	0.0219	0.00
02/03/2007	JFRA On 03-May-07			jFra	9.2000	9.1990	0.0224	0.0224	0.00
02/03/2007	JFRA On 02-August-07			jFra	9.1600	9.1680	0.0223	0.0223	0.00
02/03/2007	JFRA On 01-November-07			jFra	9.0700	9.0660	0.0238	0.0238	0.00
02/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21110	21156	21110	21156	0.00
02/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17540	17551	17540	17551	0.00
02/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4135	4143	4135	4143	0.00
02/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	2	2	2	2	0.00
02/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4098	4110	4098	4110	0.00
02/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	44	44	44	44	0.00
02/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4250	4251	4250	4251	0.00
02/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	145	146	145	146	0.00
02/03/2007	JN02 On 03-May-07			jNote	8.8300	8.8320	0.1609	0.1610	0.00
02/03/2007	JN02 On 02-August-07			jNote	8.7100	8.7130	0.1590	0.1591	0.00
02/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4950	5057	4950	5057	0.00
02/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	12701	12680	12701	12680	0.00
02/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8632	8700	8632	8700	0.00
02/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18511	18505	18511	18505	0.00
02/03/2007	JN05 On 03-May-07			jNote	8.4000	8.4010	0.3386	0.3388	0.00
02/03/2007	JN05 On 02-August-07			jNote	8.3300	8.3330	0.3366	0.3368	0.00
02/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	437	467	437	467	0.00
02/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	34925	34708	34925	34708	0.00
02/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2125	2179	2125	2179	0.00
02/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	39434	39240	39434	39240	0.00
02/03/2007	JN10 On 03-May-07			jNote	8.1600	8.1390	0.5503	0.5493	0.00
02/03/2007	JN10 On 02-August-07			jNote	8.1000	8.0860	0.5483	0.5472	0.00
02/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	23	21	23	21	0.00

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02/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	56974	58133	56974	58133	0.00
02/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	455	423	455	423	0.00
02/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	61076	62280	61076	62280	0.00
02/03/2007	JROD On 30-March-07			jRod	8.7200	8.7210	0.0025	0.0020	0.00
02/03/2007	JROD On 30-April-07			jRod	8.8500	8.8710	0.0027	0.0023	0.00
02/03/2007	JROD On 31-May-07			jRod	9.0500	9.0720	0.0032	0.0029	0.00
02/03/2007	OTH1 On 03-May-07			Index Future	252.9900	252.8270	252.9860	252.8270	15.00
02/03/2007	R153 On 03-May-07			Bond Future	8.0200	8.0150	116.6468	116.6624	366.00
02/03/2007	R153 On 02-August-07			Bond Future	7.9400	7.9350	119.1689	119.1834	0.00
02/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	16482	16644	16482	16644	0.00
02/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1656	1663	1656	1663	0.00
02/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19864	19999	19864	19999	0.00
02/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3770	3759	3770	3759	0.00
02/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	24575	24739	24575	24739	0.00
02/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	608	616	608	616	0.00
02/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	21791	21955	21791	21955	0.00
02/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	861	869	861	869	0.00
02/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24440	24580	24440	24580	0.00
02/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2668	2663	2668	2663	0.00
02/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	23174	23338	23174	23338	0.00
02/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	724	733	724	733	0.00
02/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25628	25769	25628	25769	0.00
02/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2442	2438	2442	2438	0.00
02/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26831	26973	26831	26973	0.00
02/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2234	2231	2234	2231	0.00
02/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	30302	30463	30302	30463	0.00
02/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	292	298	292	298	0.00
02/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31773	31918	31773	31918	0.00
02/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1555	1554	1555	1554	0.00
02/03/2007	R157 On 03-May-07			Bond Future	7.6800	7.6650	137.3933	137.4678	483.00
02/03/2007	R157 On 02-August-07			Bond Future	7.6400	7.6250	140.2667	140.3395	3.00
02/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8580	8959	8580	8959	60.00
02/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	21702	21336	21702	21336	0.00

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02/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	65977	66643	65977	66643	0.00
02/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4929	4867	4929	4867	0.00
02/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	29813	30466	29813	30466	0.00
02/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	5886	5794	5886	5794	60.00
02/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	60722	61461	60722	61461	0.00
02/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	1074	1067	1074	1067	0.00
02/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	94239	94986	94239	94986	0.00
02/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	145	146	145	146	0.00
02/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	74073	74818	74073	74818	0.00
02/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	497	496	497	496	0.00
02/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	77993	78681	77993	78681	0.00
02/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3356	3316	3356	3316	0.00
02/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	77434	78180	77434	78180	0.00
02/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	407	407	407	407	0.00
02/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	81048	81740	81048	81740	0.00
02/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	3044	3008	3044	3008	0.00
02/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	80798	81544	80798	81544	0.00
02/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	332	333	332	333	0.00
02/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	84119	84815	84119	84815	0.00
02/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2759	2727	2759	2727	0.00
02/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	96517	97226	96517	97226	0.00
02/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1855	1835	1855	1835	0.00
02/03/2007	R186 On 03-May-07			Bond Future	7.4300	7.4040	135.4080	135.7365	0.00
02/03/2007	R186 On 02-August-07			Bond Future	7.3900	7.3640	133.1588	133.4237	0.00
02/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	99136	102301	99136	102301	0.00
02/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1570	1450	1570	1450	0.00
02/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	110142	112500	110142	112500	0.00
02/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7600	7309	7600	7309	0.00
02/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	120402	123632	120402	123632	0.00
02/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	708	654	708	654	0.00
02/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	129635	132085	129635	132085	0.00
02/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	5107	4907	5107	4907	0.00
02/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	130995	134243	130995	134243	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
02/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	469	433	469	433	0.00
02/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	134549	137017	134549	137017	0.00
02/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	4619	4438	4619	4438	0.00
02/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	139470	141955	139470	141955	0.00
02/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4175	4011	4175	4011	0.00
02/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	151943	155212	151943	155212	0.00
02/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	201	186	201	186	0.00
02/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	159166	161705	159166	161705	0.00
02/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2781	2671	2781	2671	0.00
02/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	125705	128946	125705	128946	0.00
02/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	577	533	577	533	0.00
02/03/2007	R194 On 05-March-07			Bond Future	8.7600	8.3810	102.8001	103.0976	0.00
02/03/2007	R194 On 05-March-07			Bond Future	8.5500	8.0920	105.1203	105.3704	0.00
02/03/2007	R194 On 05-March-07	8.75	Call	Option on Bond Future	1514	4404	1514	4404	0.00
02/03/2007	R194 On 05-March-07	8.75	Put	Option on Bond Future	1615	1531	1615	1531	0.00
02/03/2007	R194 On 05-March-07	8.75	Call	Option on Bond Future	2561	6394	2561	6394	0.00
02/03/2007	R194 On 05-March-07	8.75	Put	Option on Bond Future	1465	2797	1465	2797	0.00
02/03/2007	R194 On 05-March-07	9.25	Call	Option on Bond Future	4121	7329	4121	7329	0.00
02/03/2007	R194 On 05-March-07	9.25	Put	Option on Bond Future	349	583	349	583	0.00
02/03/2007	R194 On 05-March-07	9.25	Call	Option on Bond Future	4431	8222	4431	8222	0.00
02/03/2007	R194 On 05-March-07	9.25	Put	Option on Bond Future	617	1907	617	1907	0.00
02/03/2007	R194 On 05-March-07	9.00	Call	Option on Bond Future	2650	5784	2650	5784	0.00
02/03/2007	R194 On 05-March-07	9.00	Put	Option on Bond Future	812	970	812	970	0.00
02/03/2007	R194 On 05-March-07	8.95	Call	Option on Bond Future	3246	7097	3246	7097	0.00
02/03/2007	R194 On 05-March-07	8.95	Put	Option on Bond Future	1062	2411	1062	2411	0.00
02/03/2007	R194 On 05-March-07	8.95	Call	Option on Bond Future	2394	5493	2394	5493	0.00
02/03/2007	R194 On 05-March-07	8.95	Put	Option on Bond Future	943	1067	943	1067	0.00
02/03/2007	R194 On 05-March-07	9.05	Call	Option on Bond Future	2920	6081	2920	6081	0.00
02/03/2007	R194 On 05-March-07	9.05	Put	Option on Bond Future	695	880	695	880	0.00
02/03/2007	R194 On 05-March-07	9.05	Call	Option on Bond Future	3622	7462	3622	7462	0.00
02/03/2007	R194 On 05-March-07	9.05	Put	Option on Bond Future	893	2233	893	2233	0.00
02/03/2007	R194 On 05-March-07	9.00	Call	Option on Bond Future	3431	7278	3431	7278	0.00
02/03/2007	R194 On 05-March-07	9.00	Put	Option on Bond Future	975	2321	975	2321	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
02/03/2007	R196 On 03-May-07			Bond Future	8.2600	8.2480	104.7206	104.7459	0.00
02/03/2007	R196 On 02-August-07			Bond Future	8.1000	8.1150	107.0838	107.0558	0.00
02/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2647	2795	2647	2795	0.00
02/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2866	2761	2866	2761	0.00
02/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5644	5496	5644	5496	0.00
02/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3381	3514	3381	3514	0.00
02/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	5190	5392	5190	5392	0.00
02/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1204	1153	1204	1153	0.00
02/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7991	7807	7991	7807	0.00
02/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2070	2167	2070	2167	0.00
02/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	8564	8798	8564	8798	0.00
02/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	396	378	396	378	0.00
02/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10741	10526	10741	10526	0.00
02/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1181	1245	1181	1245	0.00
02/03/2007	R201 On 03-May-07			Bond Future	7.7000	7.6590	109.2890	109.5135	0.00
02/03/2007	R201 On 02-August-07			Bond Future	7.6300	7.6010	107.3348	107.5025	0.00
02/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	46971	49109	46971	49109	0.00
02/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	902	795	902	795	0.00
02/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	52574	54046	52574	54046	0.00
02/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3778	3573	3778	3573	0.00
02/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	57561	59755	57561	59755	0.00
02/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	416	365	416	365	0.00
02/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	62158	63693	62158	63693	0.00
02/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2549	2406	2549	2406	0.00
02/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	60230	62433	60230	62433	0.00
02/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	341	299	341	299	0.00
02/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	64595	66143	64595	66143	0.00
02/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2306	2176	2306	2176	0.00
02/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	62903	65113	62903	65113	0.00
02/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	278	244	278	244	0.00
02/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	67048	68607	67048	68607	0.00
02/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2087	1969	2087	1969	0.00
02/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	73591	75821	73591	75821	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
02/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	120	105	120	105	0.00
02/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	76949	78546	76949	78546	0.00
02/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1393	1313	1393	1313	0.00
02/03/2007	R203 On 03-May-07			Bond Future	7.5600	7.5390	106.1178	106.2424	0.00
02/03/2007	R203 On 02-August-07			Bond Future	7.5000	7.4870	108.5152	108.5804	0.00
02/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	66378	67616	66378	67616	0.00
02/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	139	132	139	132	0.00
02/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71090	71718	71090	71718	0.00
02/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1570	1546	1570	1546	0.00
02/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	79594	80838	79594	80838	0.00
02/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	33	32	33	32	0.00
02/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	83441	84081	83441	84081	0.00
02/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	798	786	798	786	0.00
02/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	82876	84120	82876	84120	0.00
02/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	23	22	23	22	0.00
02/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	86555	87197	86555	87197	0.00
02/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	667	658	667	658	0.00
02/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	86147	87392	86147	87392	0.00
02/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	15	15	15	15	0.00
02/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	89674	90318	89674	90318	0.00
02/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	556	548	556	548	0.00
02/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	99101	100346	99101	100346	0.00
02/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	3	3	3	3	0.00
02/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	102156	102804	102156	102804	0.00
02/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	258	254	258	254	0.00
02/03/2007	R204 On 03-May-07			Bond Future	7.5500	7.5280	106.4997	106.6328	0.00
02/03/2007	R204 On 02-August-07			Bond Future	7.4900	7.4810	104.8638	104.9414	0.00
02/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	72593	73891	72593	73891	0.00
02/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1308	1274	1308	1274	0.00
02/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80202	80922	80202	80922	0.00
02/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5681	5626	5681	5626	0.00
02/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	85984	87301	85984	87301	0.00
02/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	608	594	608	594	0.00

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02/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	92210	92950	92210	92950	0.00
02/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3772	3737	3772	3737	0.00
02/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	89351	90671	89351	90671	0.00
02/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	496	485	496	485	0.00
02/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	95265	96010	95265	96010	0.00
02/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3390	3359	3390	3359	0.00
02/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	92720	94043	92720	94043	0.00
02/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	403	394	403	394	0.00
02/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	98337	99085	98337	99085	0.00
02/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3042	3014	3042	3014	0.00
02/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	106163	107491	106163	107491	0.00
02/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	168	165	168	165	0.00
02/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	110749	111508	110749	111508	0.00
02/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1936	1920	1936	1920	0.00
02/03/2007	R206 On 03-May-07			Bond Future	7.6900	7.6680	101.3454	101.4582	0.00
02/03/2007	R206 On 02-August-07			Bond Future	7.6200	7.6070	99.8644	99.9244	0.00
02/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	10988	11700	10988	11700	0.00
02/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7919	7504	7919	7504	0.00
02/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	17873	18268	17873	18268	0.00
02/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11353	11149	11353	11149	0.00
02/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	19216	20132	19216	20132	0.00
02/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3488	3276	3488	3276	0.00
02/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	25625	26091	25625	26091	0.00
02/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6809	6675	6809	6675	0.00
02/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	29451	30493	29451	30493	0.00
02/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1263	1177	1263	1177	0.00
02/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	34709	35229	34709	35229	0.00
02/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3785	3705	3785	3705	0.00
02/03/2007	R207 On 03-May-07			Bond Future	7.4800	7.4600	100.4077	100.5440	0.00
02/03/2007	R207 On 02-August-07			Bond Future	7.4300	7.4160	99.0329	99.1125	0.00
02/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	77670	79026	77670	79026	0.00
02/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	132	125	132	125	0.00
02/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	82136	82906	82136	82906	0.00

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02/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1419	1394	1419	1394	0.00
02/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	91757	93118	91757	93118	0.00
02/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	34	32	34	32	0.00
02/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	95472	96256	95472	96256	0.00
02/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	714	701	714	701	0.00
02/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	95246	96608	95246	96608	0.00
02/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	23	22	23	22	0.00
02/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	98819	99604	98819	99604	0.00
02/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	596	585	596	585	0.00
02/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	98720	100081	98720	100081	0.00
02/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	16	15	16	15	0.00
02/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	102164	102951	102164	102951	0.00
02/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	495	486	495	486	0.00
02/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	112445	113807	112445	113807	0.00
02/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	3	3	3	3	0.00
02/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	115502	116294	115502	116294	0.00
02/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	228	224	228	224	0.00
02/03/2007	R209 On 03-May-07			Bond Future	7.1600	7.1350	89.6503	218.8053	0.00
02/03/2007	R209 On 02-August-07			Bond Future	7.1200	7.1000	91.6191	223.6246	0.00
02/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	4214	1244845	4214	1244845	0.00
02/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	50919	0	50919	0	0.00
02/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	13705	1277340	13705	1277340	0.00
02/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	56420	0	56420	0	0.00
02/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	11410	1274122	11410	1274122	0.00
02/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	28838	0	28838	0	0.00
02/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	24240	1301970	24240	1301970	0.00
02/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	13821	0	13821	0	0.00
02/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	23669	1306546	23669	1306546	0.00
02/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	37178	0	37178	0	0.00
02/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	37176	1334332	37176	1334332	0.00
02/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	22899	0	22899	0	0.00
02/03/2007	TRT1 On 03-May-07			Index Future	253.7100	253.5820	253.7060	253.5820	500.00
05/03/2007	CRD1 On 03-May-07			Index Future	109.7000	109.9280	109.7020	109.9280	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
05/03/2007	GOVI On 03-May-07			jGovi	255.8300	256.7555	255.8330	256.7555	144.00
05/03/2007	GOVI On 02-August-07			jGovi	261.3500	262.2875	261.3450	262.2875	69.00
05/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	208330	217555	208330	217555	0.00
05/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
05/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	208457	217880	208457	217880	0.00
05/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	7	5	7	5	0.00
05/03/2007	ILBI On 03-May-07			Index Future	273.9200	273.7220	273.9190	273.7220	0.00
05/03/2007	ILBI On 02-August-07			Index Future	280.2100	280.0030	280.2140	280.0030	0.00
05/03/2007	J153 On 31-August-10			jSwap	8.7600	8.6920	0.0373	0.0353	0.00
05/03/2007	J157 On 15-September-15			jSwap	8.4200	8.3690	0.0532	0.0568	0.00
05/03/2007	J186 On 21-December-26			jSwap	7.9200	7.8670	0.0421	0.0367	0.00
05/03/2007	J194 On 08-March-07			jSwap	8.9300	8.8554	0.0134	0.0127	0.00
05/03/2007	J201 On 22-December-14			jSwap	8.4600	8.3970	0.0555	0.0520	0.00
05/03/2007	J203 On 15-September-17			jSwap	8.3400	8.2770	0.0613	0.0572	0.00
05/03/2007	J204 On 21-December-18			jSwap	8.2700	8.2030	0.0584	0.0535	0.00
05/03/2007	J207 On 15-January-20			jSwap	8.2100	8.1430	0.0168	0.0113	0.00
05/03/2007	JBAR On 21-December-05			jBar	9.0800	0.0000	0.0000	0.0000	0.00
05/03/2007	JFRA On 07-February-08			jFra	9.0600	8.9680	0.0221	0.0219	0.00
05/03/2007	JFRA On 03-May-07			jFra	9.2100	9.1960	0.0224	0.0224	0.00
05/03/2007	JFRA On 02-August-07			jFra	9.2000	9.1630	0.0224	0.0223	0.00
05/03/2007	JFRA On 01-November-07			jFra	9.1300	9.0660	0.0239	0.0238	0.00
05/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	21136	21110	21136	21110	0.00
05/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17353	17540	17353	17540	0.00
05/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4159	4135	4159	4135	0.00
05/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	1	2	1	2	0.00
05/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4182	4098	4182	4098	0.00
05/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	38	44	38	44	0.00
05/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4408	4250	4408	4250	0.00
05/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	126	145	126	145	0.00
05/03/2007	JN02 On 03-May-07			jNote	8.9100	8.8250	0.1623	0.1609	0.00
05/03/2007	JN02 On 02-August-07			jNote	8.8000	8.7090	0.1605	0.1590	0.00
05/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	5295	4950	5295	4950	0.00
05/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	11566	12701	11566	12701	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
05/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	9128	8632	9128	8632	0.00
05/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	17393	18511	17393	18511	0.00
05/03/2007	JN05 On 03-May-07			jNote	8.4800	8.3950	0.3413	0.3386	0.00
05/03/2007	JN05 On 02-August-07			jNote	8.4100	8.3270	0.3394	0.3366	0.00
05/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	571	437	571	437	0.00
05/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	31610	34925	31610	34925	0.00
05/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2540	2125	2540	2125	0.00
05/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36261	39434	36261	39434	0.00
05/03/2007	JN10 On 03-May-07			jNote	8.2100	8.1560	0.5527	0.5503	0.00
05/03/2007	JN10 On 02-August-07			jNote	8.1700	8.1040	0.5508	0.5483	0.00
05/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	34	23	34	23	0.00
05/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	52920	56974	52920	56974	0.00
05/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	591	455	591	455	0.00
05/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	56850	61076	56850	61076	0.00
05/03/2007	JROD On 30-March-07			jRod	8.7100	8.7150	0.0020	0.0025	0.00
05/03/2007	JROD On 30-April-07			jRod	8.8400	8.8540	0.0022	0.0027	0.00
05/03/2007	JROD On 31-May-07			jRod	9.0400	9.0510	0.0028	0.0032	0.00
05/03/2007	OTH1 On 03-May-07			Index Future	252.1000	252.9860	252.0990	252.9860	15.00
05/03/2007	R153 On 03-May-07			Bond Future	8.1000	8.0200	116.4135	116.6468	366.00
05/03/2007	R153 On 02-August-07			Bond Future	8.0200	7.9400	118.9516	119.1689	0.00
05/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14500	16482	14500	16482	0.00
05/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	2007	1656	2007	1656	0.00
05/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	18190	19864	18190	19864	0.00
05/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4268	3770	4268	3770	0.00
05/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22377	24575	22377	24575	0.00
05/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	743	608	743	608	0.00
05/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19647	21791	19647	21791	0.00
05/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	1050	861	1050	861	0.00
05/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22633	24440	22633	24440	0.00
05/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3034	2668	3034	2668	0.00
05/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21002	23174	21002	23174	0.00
05/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	884	724	884	724	0.00
05/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23793	25628	23793	25628	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
05/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2780	2442	2780	2442	0.00
05/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24969	26831	24969	26831	0.00
05/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2545	2234	2545	2234	0.00
05/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28034	30302	28034	30302	0.00
05/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	357	292	357	292	0.00
05/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29823	31773	29823	31773	0.00
05/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1776	1555	1776	1555	0.00
05/03/2007	R157 On 03-May-07			Bond Future	7.7400	7.6750	136.9473	137.3933	485.00
05/03/2007	R157 On 02-August-07			Bond Future	7.7000	7.6350	139.8310	140.2667	3.00
05/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	6768	8580	6768	8580	60.00
05/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	24350	21702	24350	21702	0.00
05/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62162	65977	62162	65977	0.00
05/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5472	4929	5472	4929	0.00
05/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	26267	29813	26267	29813	0.00
05/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	6800	5886	6800	5886	60.00
05/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	56432	60722	56432	60722	0.00
05/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	1244	1074	1244	1074	0.00
05/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	89798	94239	89798	94239	0.00
05/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	163	145	163	145	0.00
05/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	69687	74073	69687	74073	0.00
05/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	571	497	571	497	0.00
05/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	74011	77993	74011	77993	0.00
05/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3732	3356	3732	3356	0.00
05/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	73034	77434	73034	77434	0.00
05/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	467	407	467	407	0.00
05/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	77033	81048	77033	81048	0.00
05/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	3386	3044	3386	3044	0.00
05/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	76385	80798	76385	80798	0.00
05/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	380	332	380	332	0.00
05/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	80072	84119	80072	84119	0.00
05/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	3070	2759	3070	2759	0.00
05/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	92370	96517	92370	96517	0.00
05/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	2064	1855	2064	1855	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
05/03/2007	R186 On 03-May-07			Bond Future	7.5000	7.4300	134.5048	135.4080	0.00
05/03/2007	R186 On 02-August-07			Bond Future	7.4600	7.3850	132.2440	133.1588	0.00
05/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	90473	99136	90473	99136	0.00
05/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1938	1570	1938	1570	0.00
05/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	102128	110142	102128	110142	0.00
05/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8734	7600	8734	7600	0.00
05/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	111535	120402	111535	120402	0.00
05/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	873	708	873	708	0.00
05/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	121271	129635	121271	129635	0.00
05/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	5890	5107	5890	5107	0.00
05/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	122071	130995	122071	130995	0.00
05/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	577	469	577	469	0.00
05/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	126114	134549	126114	134549	0.00
05/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	5331	4619	5331	4619	0.00
05/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	130970	139470	130970	139470	0.00
05/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4823	4175	4823	4175	0.00
05/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	142955	151943	142955	151943	0.00
05/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	245	201	245	201	0.00
05/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	150456	159166	150456	159166	0.00
05/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	3219	2781	3219	2781	0.00
05/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	116807	125705	116807	125705	0.00
05/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	711	577	711	577	0.00
05/03/2007	R194 On 05-March-07			Bond Future	8.9300	8.7630	101.1251	102.8001	0.00
05/03/2007	R194 On 05-March-07			Bond Future	8.9300	8.5490	101.1251	105.1203	0.00
05/03/2007	R194 On 05-March-07	8.75	Call	Option on Bond Future	940	1514	940	1514	0.00
05/03/2007	R194 On 05-March-07	8.75	Put	Option on Bond Future	2592	1615	2592	1615	0.00
05/03/2007	R194 On 05-March-07	8.75	Call	Option on Bond Future	1864	2561	1864	2561	0.00
05/03/2007	R194 On 05-March-07	8.75	Put	Option on Bond Future	3515	1465	3515	1465	0.00
05/03/2007	R194 On 05-March-07	9.25	Call	Option on Bond Future	3554	4121	3554	4121	0.00
05/03/2007	R194 On 05-March-07	9.25	Put	Option on Bond Future	551	349	551	349	0.00
05/03/2007	R194 On 05-March-07	9.25	Call	Option on Bond Future	4373	4431	4373	4431	0.00
05/03/2007	R194 On 05-March-07	9.25	Put	Option on Bond Future	1370	617	1370	617	0.00
05/03/2007	R194 On 05-March-07	9.00	Call	Option on Bond Future	1995	2650	1995	2650	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
05/03/2007	R194 On 05-March-07	9.00	Put	Option on Bond Future	1315	812	1315	812	0.00
05/03/2007	R194 On 05-March-07	8.95	Call	Option on Bond Future	2713	3246	2713	3246	0.00
05/03/2007	R194 On 05-March-07	8.95	Put	Option on Bond Future	2498	1062	2498	1062	0.00
05/03/2007	R194 On 05-March-07	8.95	Call	Option on Bond Future	1743	2394	1743	2394	0.00
05/03/2007	R194 On 05-March-07	8.95	Put	Option on Bond Future	1528	943	1528	943	0.00
05/03/2007	R194 On 05-March-07	9.05	Call	Option on Bond Future	2269	2920	2269	2920	0.00
05/03/2007	R194 On 05-March-07	9.05	Put	Option on Bond Future	1123	695	1123	695	0.00
05/03/2007	R194 On 05-March-07	9.05	Call	Option on Bond Future	3216	3622	3216	3622	0.00
05/03/2007	R194 On 05-March-07	9.05	Put	Option on Bond Future	2070	893	2070	893	0.00
05/03/2007	R194 On 05-March-07	9.00	Call	Option on Bond Future	2958	3431	2958	3431	0.00
05/03/2007	R194 On 05-March-07	9.00	Put	Option on Bond Future	2278	975	2278	975	0.00
05/03/2007	R196 On 03-May-07			Bond Future	8.3900	8.2630	104.5152	104.7206	0.00
05/03/2007	R196 On 02-August-07			Bond Future	8.2300	8.0960	106.8840	107.0838	0.00
05/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1700	2647	1700	2647	0.00
05/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3974	2866	3974	2866	0.00
05/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4506	5644	4506	5644	0.00
05/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4242	3381	4242	3381	0.00
05/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3755	5190	3755	5190	0.00
05/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1824	1204	1824	1204	0.00
05/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6604	7991	6604	7991	0.00
05/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2682	2070	2682	2070	0.00
05/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6772	8564	6772	8564	0.00
05/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	659	396	659	396	0.00
05/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9144	10741	9144	10741	0.00
05/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1581	1181	1581	1181	0.00
05/03/2007	R201 On 03-May-07			Bond Future	7.7600	7.6970	108.8946	109.2890	0.00
05/03/2007	R201 On 02-August-07			Bond Future	7.7000	7.6300	106.9371	107.3348	0.00
05/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	43203	46971	43203	46971	0.00
05/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	1078	902	1078	902	0.00
05/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	49103	52574	49103	52574	0.00
05/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4284	3778	4284	3778	0.00
05/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	53696	57561	53696	57561	0.00
05/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	496	416	496	416	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
05/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	58531	62158	58531	62158	0.00
05/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2899	2549	2899	2549	0.00
05/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	56350	60230	56350	60230	0.00
05/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	405	341	405	341	0.00
05/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60936	64595	60936	64595	0.00
05/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2624	2306	2624	2306	0.00
05/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	59010	62903	59010	62903	0.00
05/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	330	278	330	278	0.00
05/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63360	67048	63360	67048	0.00
05/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2376	2087	2376	2087	0.00
05/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	69668	73591	69668	73591	0.00
05/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	141	120	141	120	0.00
05/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73168	76949	73168	76949	0.00
05/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1589	1393	1589	1393	0.00
05/03/2007	R203 On 03-May-07			Bond Future	7.6200	7.5560	105.6651	106.1178	0.00
05/03/2007	R203 On 02-August-07			Bond Future	7.5600	7.4960	108.0604	108.5152	0.00
05/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	61889	66378	61889	66378	0.00
05/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	177	139	177	139	0.00
05/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	66817	71090	66817	71090	0.00
05/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1846	1570	1846	1570	0.00
05/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	75076	79594	75076	79594	0.00
05/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	43	33	43	33	0.00
05/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	79043	83441	79043	83441	0.00
05/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	948	798	948	798	0.00
05/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	78355	82876	78355	82876	0.00
05/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	29	23	29	23	0.00
05/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	82135	86555	82135	86555	0.00
05/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	795	667	795	667	0.00
05/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	81624	86147	81624	86147	0.00
05/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	20	15	20	15	0.00
05/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	85234	89674	85234	89674	0.00
05/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	664	556	664	556	0.00
05/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	94574	99101	94574	99101	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
05/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	4	3	4	3	0.00
05/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	97661	102156	97661	102156	0.00
05/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	311	258	311	258	0.00
05/03/2007	R204 On 03-May-07			Bond Future	7.6100	7.5450	106.0237	106.4997	0.00
05/03/2007	R204 On 02-August-07			Bond Future	7.5500	7.4910	104.3766	104.8638	0.00
05/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	67993	72593	67993	72593	0.00
05/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1467	1308	1467	1308	0.00
05/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	75887	80202	75887	80202	0.00
05/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6239	5681	6239	5681	0.00
05/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	81295	85984	81295	85984	0.00
05/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	679	608	679	608	0.00
05/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	87725	92210	87725	92210	0.00
05/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4159	3772	4159	3772	0.00
05/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	84649	89351	84649	89351	0.00
05/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	554	496	554	496	0.00
05/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	90744	95265	90744	95265	0.00
05/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3742	3390	3742	3390	0.00
05/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	88006	92720	88006	92720	0.00
05/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	449	403	449	403	0.00
05/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	93783	98337	93783	98337	0.00
05/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3361	3042	3361	3042	0.00
05/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	101420	106163	101420	106163	0.00
05/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	185	168	185	168	0.00
05/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	106087	110749	106087	110749	0.00
05/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	2147	1936	2147	1936	0.00
05/03/2007	R206 On 03-May-07			Bond Future	7.7600	7.6900	100.9977	101.3454	0.00
05/03/2007	R206 On 02-August-07			Bond Future	7.6900	7.6190	99.5153	99.8644	0.00
05/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	8926	10988	8926	10988	0.00
05/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	9334	7919	9334	7919	0.00
05/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	15778	17873	15778	17873	0.00
05/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	12749	11353	12749	11353	0.00
05/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	16483	19216	16483	19216	0.00
05/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4231	3488	4231	3488	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
05/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	23090	25625	23090	25625	0.00
05/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7764	6809	7764	6809	0.00
05/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	26281	29451	26281	29451	0.00
05/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1570	1263	1570	1263	0.00
05/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31816	34709	31816	34709	0.00
05/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4383	3785	4383	3785	0.00
05/03/2007	R207 On 03-May-07			Bond Future	7.5300	7.4770	99.9607	100.4077	0.00
05/03/2007	R207 On 02-August-07			Bond Future	7.4800	7.4260	98.5809	99.0329	0.00
05/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	73226	77670	73226	77670	0.00
05/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	158	132	158	132	0.00
05/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	77835	82136	77835	82136	0.00
05/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1638	1419	1638	1419	0.00
05/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	87294	91757	87294	91757	0.00
05/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	40	34	40	34	0.00
05/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	91069	95472	91069	95472	0.00
05/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	831	714	831	714	0.00
05/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	90780	95246	90780	95246	0.00
05/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	28	23	28	23	0.00
05/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	94397	98819	94397	98819	0.00
05/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	694	596	694	596	0.00
05/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	94252	98720	94252	98720	0.00
05/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	19	16	19	16	0.00
05/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	97727	102164	97727	102164	0.00
05/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	578	495	578	495	0.00
05/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	107975	112445	107975	112445	0.00
05/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	4	3	4	3	0.00
05/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	111022	115502	111022	115502	0.00
05/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	268	228	268	228	0.00
05/03/2007	R209 On 03-May-07			Bond Future	7.2100	7.1550	89.0994	89.6503	0.00
05/03/2007	R209 On 02-August-07			Bond Future	7.1700	7.1200	91.0656	91.6191	0.00
05/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	20618	24240	20618	24240	0.00
05/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	15707	13821	15707	13821	0.00
05/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	21005	23669	21005	23669	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
05/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	40049	37178	40049	37178	0.00
05/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	3092	4214	3092	4214	0.00
05/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	55306	50919	55306	50919	0.00
05/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11863	13705	11863	13705	0.00
05/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	60113	56420	60113	56420	0.00
05/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	9107	11410	9107	11410	0.00
05/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	32043	28838	32043	28838	0.00
05/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	33690	37176	33690	37176	0.00
05/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	24948	22899	24948	22899	0.00
05/03/2007	TRT1 On 03-May-07			Index Future	252.8000	253.7060	252.7980	253.7060	500.00
06/03/2007	CRD1 On 03-May-07			Index Future	109.9100	109.7020	109.9100	109.7020	10.00
06/03/2007	GOVI On 03-May-07			jGovi	256.3100	255.8330	256.3140	255.8330	144.00
06/03/2007	GOVI On 02-August-07			jGovi	262.0600	261.3450	262.0590	261.3450	69.00
06/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	213140	208330	213140	208330	0.00
06/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
06/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	215594	208457	215594	208457	0.00
06/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	4	7	4	7	0.00
06/03/2007	ILBI On 03-May-07			Index Future	273.9100	273.9190	273.9090	273.9190	0.00
06/03/2007	ILBI On 02-August-07			Index Future	280.1800	280.2140	280.1820	280.2140	0.00
06/03/2007	J153 On 31-August-10			jSwap	8.6900	8.7630	0.0352	0.0373	0.00
06/03/2007	J157 On 15-September-15			jSwap	8.3600	8.4230	0.0573	0.0532	0.00
06/03/2007	J186 On 21-December-26			jSwap	7.8600	7.9230	0.0359	0.0421	0.00
06/03/2007	J194 On 08-March-07			jSwap	8.9600	8.9296	0.0137	0.0134	0.00
06/03/2007	J201 On 22-December-14			jSwap	8.4000	8.4590	0.0521	0.0555	0.00
06/03/2007	J203 On 15-September-17			jSwap	8.2700	8.3350	0.0569	0.0613	0.00
06/03/2007	J204 On 21-December-18			jSwap	8.2100	8.2700	0.0538	0.0584	0.00
06/03/2007	J207 On 15-January-20			jSwap	8.1500	8.2130	0.0118	0.0168	0.00
06/03/2007	JBAR On 21-December-05			jBar	9.0800	9.0830	0.0000	0.0000	0.00
06/03/2007	JFRA On 07-February-08			jFra	8.9500	9.0560	0.0218	0.0221	0.00
06/03/2007	JFRA On 03-May-07			jFra	9.1700	9.2060	0.0224	0.0224	0.00
06/03/2007	JFRA On 02-August-07			jFra	9.1600	9.2000	0.0223	0.0224	0.00
06/03/2007	JFRA On 01-November-07			jFra	9.0900	9.1340	0.0238	0.0239	0.00
06/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20978	21136	20978	21136	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
06/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17444	17353	17444	17353	0.00
06/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4081	4159	4081	4159	0.00
06/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	1	1	1	1	0.00
06/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4088	4182	4088	4182	0.00
06/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	42	38	42	38	0.00
06/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4302	4408	4302	4408	0.00
06/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	135	126	135	126	0.00
06/03/2007	JN02 On 03-May-07			jNote	8.8400	8.9060	0.1611	0.1623	0.00
06/03/2007	JN02 On 02-August-07			jNote	8.7200	8.7970	0.1591	0.1605	0.00
06/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4768	5295	4768	5295	0.00
06/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	12319	11566	12319	11566	0.00
06/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8524	9128	8524	9128	0.00
06/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18256	17393	18256	17393	0.00
06/03/2007	JN05 On 03-May-07			jNote	8.4000	8.4790	0.3389	0.3413	0.00
06/03/2007	JN05 On 02-August-07			jNote	8.3400	8.4140	0.3369	0.3394	0.00
06/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	386	571	386	571	0.00
06/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	34505	31610	34505	31610	0.00
06/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2085	2540	2085	2540	0.00
06/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	38981	36261	38981	36261	0.00
06/03/2007	JN10 On 03-May-07			jNote	8.1500	8.2140	0.5499	0.5527	0.00
06/03/2007	JN10 On 02-August-07			jNote	8.1000	8.1660	0.5480	0.5508	0.00
06/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	16	34	16	34	0.00
06/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	57444	52920	57444	52920	0.00
06/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	411	591	411	591	0.00
06/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	61374	56850	61374	56850	0.00
06/03/2007	JROD On 30-March-07			jRod	8.7000	8.7060	0.0020	0.0020	0.00
06/03/2007	JROD On 30-April-07			jRod	8.8300	8.8380	0.0022	0.0022	0.00
06/03/2007	JROD On 31-May-07			jRod	9.0400	9.0420	0.0028	0.0028	0.00
06/03/2007	OTH1 On 03-May-07			Index Future	252.7400	252.0990	252.7390	252.0990	15.00
06/03/2007	R153 On 03-May-07			Bond Future	8.0400	8.0950	116.5845	116.4135	366.00
06/03/2007	R153 On 02-August-07			Bond Future	7.9600	8.0150	119.1109	118.9516	0.00
06/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	15829	14500	15829	14500	0.00
06/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1626	2007	1626	2007	0.00

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06/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19328	18190	19328	18190	0.00
06/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3814	4268	3814	4268	0.00
06/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23919	22377	23919	22377	0.00
06/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	575	743	575	743	0.00
06/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	21132	19647	21132	19647	0.00
06/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	825	1050	825	1050	0.00
06/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23880	22633	23880	22633	0.00
06/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2688	3034	2688	3034	0.00
06/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	22517	21002	22517	21002	0.00
06/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	690	884	690	884	0.00
06/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25063	23793	25063	23793	0.00
06/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2458	2780	2458	2780	0.00
06/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26263	24969	26263	24969	0.00
06/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2246	2545	2246	2545	0.00
06/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29654	28034	29654	28034	0.00
06/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	268	357	268	357	0.00
06/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31194	29823	31194	29823	0.00
06/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1555	1776	1555	1776	0.00
06/03/2007	R157 On 03-May-07			Bond Future	7.6800	7.7350	137.3933	136.9473	484.00
06/03/2007	R157 On 02-August-07			Bond Future	7.6400	7.6950	140.2667	139.8310	3.00
06/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8147	6768	8147	6768	60.00
06/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	21268	24350	21268	24350	0.00
06/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	65788	62162	65788	62162	0.00
06/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4740	5472	4740	5472	0.00
06/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	29419	26267	29419	26267	0.00
06/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	5491	6800	5491	6800	60.00
06/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	60569	56432	60569	56432	0.00
06/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	921	1244	921	1244	0.00
06/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	94205	89798	94205	89798	0.00
06/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	111	163	111	163	0.00
06/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	73985	69687	73985	69687	0.00
06/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	408	571	408	571	0.00
06/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	77840	74011	77840	74011	0.00

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06/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3203	3732	3203	3732	0.00
06/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	77358	73034	77358	73034	0.00
06/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	331	467	331	467	0.00
06/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	80903	77033	80903	77033	0.00
06/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2899	3386	2899	3386	0.00
06/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	80733	76385	80733	76385	0.00
06/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	267	380	267	380	0.00
06/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	83982	80072	83982	80072	0.00
06/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2623	3070	2623	3070	0.00
06/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	96411	92370	96411	92370	0.00
06/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1749	2064	1749	2064	0.00
06/03/2007	R186 On 03-May-07			Bond Future	7.4500	7.5020	135.1436	134.5048	0.00
06/03/2007	R186 On 02-August-07			Bond Future	7.4100	7.4580	132.8947	132.2440	0.00
06/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	96402	90473	96402	90473	0.00
06/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1479	1938	1479	1938	0.00
06/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	107572	102128	107572	102128	0.00
06/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7672	8734	7672	8734	0.00
06/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	117694	111535	117694	111535	0.00
06/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	645	873	645	873	0.00
06/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	127016	121271	127016	121271	0.00
06/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	5129	5890	5129	5890	0.00
06/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	128301	122071	128301	122071	0.00
06/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	419	577	419	577	0.00
06/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	131921	126114	131921	126114	0.00
06/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	4632	5331	4632	5331	0.00
06/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	136835	130970	136835	130970	0.00
06/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4182	4823	4182	4823	0.00
06/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	149270	142955	149270	142955	0.00
06/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	172	245	172	245	0.00
06/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	156512	150456	156512	150456	0.00
06/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2769	3219	2769	3219	0.00
06/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	123005	116807	123005	116807	0.00
06/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	521	711	521	711	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
06/03/2007	R196 On 03-May-07			Bond Future	8.4000	8.3850	104.4850	104.5152	0.00
06/03/2007	R196 On 02-August-07			Bond Future	8.2500	8.2320	106.8561	106.8840	0.00
06/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3550	3755	3550	3755	0.00
06/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1921	1824	1921	1824	0.00
06/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4351	4506	4351	4506	0.00
06/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4365	4242	4365	4242	0.00
06/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1570	1700	1570	1700	0.00
06/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4146	3974	4146	3974	0.00
06/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6413	6604	6413	6604	0.00
06/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2769	2682	2769	2682	0.00
06/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6510	6772	6510	6772	0.00
06/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	699	659	699	659	0.00
06/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8922	9144	8922	9144	0.00
06/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1639	1581	1639	1581	0.00
06/03/2007	R201 On 03-May-07			Bond Future	7.7000	7.7640	109.2536	108.8946	0.00
06/03/2007	R201 On 02-August-07			Bond Future	7.6400	7.6990	107.3059	106.9371	0.00
06/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	46512	43203	46512	43203	0.00
06/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	797	1078	797	1078	0.00
06/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	52181	49103	52181	49103	0.00
06/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3674	4284	3674	4284	0.00
06/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	57144	53696	57144	53696	0.00
06/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	354	496	354	496	0.00
06/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	61781	58531	61781	58531	0.00
06/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2460	2899	2460	2899	0.00
06/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	59822	56350	59822	56350	0.00
06/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	286	405	286	405	0.00
06/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	64223	60936	64223	60936	0.00
06/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2222	2624	2222	2624	0.00
06/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	62502	59010	62502	59010	0.00
06/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	231	330	231	330	0.00
06/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	66679	63360	66679	63360	0.00
06/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2007	2376	2007	2376	0.00
06/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	73212	69668	73212	69668	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
06/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	96	141	96	141	0.00
06/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	76597	73168	76597	73168	0.00
06/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1330	1589	1330	1589	0.00
06/03/2007	R203 On 03-May-07			Bond Future	7.5700	7.6180	106.0373	105.6651	0.00
06/03/2007	R203 On 02-August-07			Bond Future	7.5100	7.5590	108.4428	108.0604	0.00
06/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	65551	61889	65551	61889	0.00
06/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	117	177	117	177	0.00
06/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	70329	66817	70329	66817	0.00
06/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1533	1846	1533	1846	0.00
06/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	78781	75076	78781	75076	0.00
06/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	26	43	26	43	0.00
06/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	82691	79043	82691	79043	0.00
06/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	771	948	771	948	0.00
06/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	82066	78355	82066	78355	0.00
06/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	18	29	18	29	0.00
06/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	85807	82135	85807	82135	0.00
06/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	643	795	643	795	0.00
06/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	85338	81624	85338	81624	0.00
06/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	12	20	12	20	0.00
06/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	88929	85234	88929	85234	0.00
06/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	534	664	534	664	0.00
06/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	98295	94574	98295	94574	0.00
06/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	2	4	2	4	0.00
06/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	101419	97661	101419	97661	0.00
06/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	244	311	244	311	0.00
06/03/2007	R204 On 03-May-07			Bond Future	7.5600	7.6060	106.3745	106.0237	0.00
06/03/2007	R204 On 02-August-07			Bond Future	7.5100	7.5540	104.7398	104.3766	0.00
06/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	71228	67993	71228	67993	0.00
06/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1194	1467	1194	1467	0.00
06/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	78916	75887	78916	75887	0.00
06/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5636	6239	5636	6239	0.00
06/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	84661	81295	84661	81295	0.00
06/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	537	679	537	679	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
06/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	90920	87725	90920	87725	0.00
06/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3723	4159	3723	4159	0.00
06/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	88038	84649	88038	84649	0.00
06/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	434	554	434	554	0.00
06/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	93976	90744	93976	90744	0.00
06/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3342	3742	3342	3742	0.00
06/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	91415	88006	91415	88006	0.00
06/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	349	449	349	449	0.00
06/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	97049	93783	97049	93783	0.00
06/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2994	3361	2994	3361	0.00
06/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	104883	101420	104883	101420	0.00
06/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	139	185	139	185	0.00
06/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	109466	106087	109466	106087	0.00
06/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1894	2147	1894	2147	0.00
06/03/2007	R206 On 03-May-07			Bond Future	7.7000	7.7580	101.2840	100.9977	0.00
06/03/2007	R206 On 02-August-07			Bond Future	7.6300	7.6890	99.8144	99.5153	0.00
06/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	10343	8926	10343	8926	0.00
06/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7889	9334	7889	9334	0.00
06/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	17399	15778	17399	15778	0.00
06/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11379	12749	11379	12749	0.00
06/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	18510	16483	18510	16483	0.00
06/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3396	4231	3396	4231	0.00
06/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	25109	23090	25109	23090	0.00
06/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6792	7764	6792	7764	0.00
06/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	28759	26281	28759	26281	0.00
06/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1186	1570	1186	1570	0.00
06/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	34175	31816	34175	31816	0.00
06/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3750	4383	3750	4383	0.00
06/03/2007	R207 On 03-May-07			Bond Future	7.4800	7.5330	100.3997	99.9607	0.00
06/03/2007	R207 On 02-August-07			Bond Future	7.4300	7.4830	99.0329	98.5809	0.00
06/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	77560	73226	77560	73226	0.00
06/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	102	158	102	158	0.00
06/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	82053	77835	82053	77835	0.00

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06/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1336	1638	1336	1638	0.00
06/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	91668	87294	91668	87294	0.00
06/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	24	40	24	40	0.00
06/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	95421	91069	95421	91069	0.00
06/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	662	831	662	831	0.00
06/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	95159	90780	95159	90780	0.00
06/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	16	28	16	28	0.00
06/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	98774	94397	98774	94397	0.00
06/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	551	694	551	694	0.00
06/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	98634	94252	98634	94252	0.00
06/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	11	19	11	19	0.00
06/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	102125	97727	102125	97727	0.00
06/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	456	578	456	578	0.00
06/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	112364	107975	112364	107975	0.00
06/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	2	4	2	4	0.00
06/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	115480	111022	115480	111022	0.00
06/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	206	268	206	268	0.00
06/03/2007	R209 On 03-May-07			Bond Future	7.1500	7.2050	89.7611	89.0994	0.00
06/03/2007	R209 On 02-August-07			Bond Future	7.1100	7.1700	91.7304	91.0656	0.00
06/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	24318	20618	24318	20618	0.00
06/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	12791	15707	12791	15707	0.00
06/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	37459	33690	37459	33690	0.00
06/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	22069	24948	22069	24948	0.00
06/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	23779	21005	23779	21005	0.00
06/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	36175	40049	36175	40049	0.00
06/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	4014	3092	4014	3092	0.00
06/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	49611	55306	49611	55306	0.00
06/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	13700	11863	13700	11863	0.00
06/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	55301	60113	55301	60113	0.00
06/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	11239	9107	11239	9107	0.00
06/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	27559	32043	27559	32043	0.00
06/03/2007	TRT1 On 03-May-07			Index Future	253.4900	252.7980	253.4850	252.7980	500.00
07/03/2007	CRD1 On 03-May-07			Index Future	110.0000	109.9100	110.0000	109.9100	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
07/03/2007	GOVI On 03-May-07			jGovi	256.8700	256.3140	256.8685	256.3140	144.00
07/03/2007	GOVI On 02-August-07			jGovi	262.4100	262.0590	262.4060	262.0590	69.00
07/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	218685	213140	218685	213140	0.00
07/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
07/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	219063	215594	219063	215594	0.00
07/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	3	4	3	4	0.00
07/03/2007	ILBI On 03-May-07			Index Future	273.9200	273.9090	273.9200	273.9090	0.00
07/03/2007	ILBI On 02-August-07			Index Future	280.1900	280.1820	280.1920	280.1820	0.00
07/03/2007	J153 On 31-August-10			jSwap	8.6600	8.6890	0.0343	0.0352	0.00
07/03/2007	J157 On 15-September-15			jSwap	8.3300	8.3620	0.0598	0.0573	0.00
07/03/2007	J186 On 21-December-26			jSwap	7.8100	7.8590	0.0313	0.0359	0.00
07/03/2007	J194 On 08-March-07			jSwap	8.9300	8.9604	0.0134	0.0137	0.00
07/03/2007	J201 On 22-December-14			jSwap	8.3600	8.3970	0.0497	0.0521	0.00
07/03/2007	J203 On 15-September-17			jSwap	8.2400	8.2720	0.0544	0.0569	0.00
07/03/2007	J204 On 21-December-18			jSwap	8.1600	8.2060	0.0506	0.0538	0.00
07/03/2007	J207 On 15-January-20			jSwap	8.1000	8.1490	0.0081	0.0118	0.00
07/03/2007	JBAR On 21-December-05			jBar	9.0800	9.0830	0.0000	0.0000	0.00
07/03/2007	JFRA On 07-February-08			jFra	8.9300	8.9530	0.0218	0.0218	0.00
07/03/2007	JFRA On 03-May-07			jFra	9.1800	9.1740	0.0224	0.0224	0.00
07/03/2007	JFRA On 02-August-07			jFra	9.1400	9.1600	0.0223	0.0223	0.00
07/03/2007	JFRA On 01-November-07			jFra	9.0700	9.0900	0.0238	0.0238	0.00
07/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20920	20978	20920	20978	0.00
07/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17443	17444	17443	17444	0.00
07/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4089	4081	4089	4081	0.00
07/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	1	1	1	1	0.00
07/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4031	4088	4031	4088	0.00
07/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	43	42	43	42	0.00
07/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4242	4302	4242	4302	0.00
07/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	140	135	140	135	0.00
07/03/2007	JN02 On 03-May-07			jNote	8.8200	8.8360	0.1608	0.1611	0.00
07/03/2007	JN02 On 02-August-07			jNote	8.6900	8.7170	0.1587	0.1591	0.00
07/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4571	4768	4571	4768	0.00
07/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	12506	12319	12506	12319	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
07/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8306	8524	8306	8524	0.00
07/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18515	18256	18515	18256	0.00
07/03/2007	JN05 On 03-May-07			jNote	8.3600	8.4040	0.3373	0.3389	0.00
07/03/2007	JN05 On 02-August-07			jNote	8.2900	8.3370	0.3353	0.3369	0.00
07/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	294	386	294	386	0.00
07/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36299	34505	36299	34505	0.00
07/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1829	2085	1829	2085	0.00
07/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	40702	38981	40702	38981	0.00
07/03/2007	JN10 On 03-May-07			jNote	8.1100	8.1490	0.5483	0.5499	0.00
07/03/2007	JN10 On 02-August-07			jNote	8.0600	8.0990	0.5463	0.5480	0.00
07/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	9	16	9	16	0.00
07/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60034	57444	60034	57444	0.00
07/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	327	411	327	411	0.00
07/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64040	61374	64040	61374	0.00
07/03/2007	JROD On 30-March-07			jRod	8.7000	8.7030	0.0020	0.0020	0.00
07/03/2007	JROD On 30-April-07			jRod	8.8300	8.8320	0.0022	0.0022	0.00
07/03/2007	JROD On 31-May-07			jRod	9.0300	9.0350	0.0028	0.0028	0.00
07/03/2007	OTH1 On 03-May-07			Index Future	253.1200	252.7390	253.1180	252.7390	15.00
07/03/2007	R153 On 03-May-07			Bond Future	8.0100	8.0400	116.6779	116.5845	366.00
07/03/2007	R153 On 02-August-07			Bond Future	7.9300	7.9600	119.1979	119.1109	0.00
07/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	16563	15829	16563	15829	0.00
07/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1426	1626	1426	1626	0.00
07/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19953	19328	19953	19328	0.00
07/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3569	3814	3569	3814	0.00
07/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	24766	23919	24766	23919	0.00
07/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	488	575	488	575	0.00
07/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	21950	21132	21950	21132	0.00
07/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	708	825	708	825	0.00
07/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24564	23880	24564	23880	0.00
07/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2502	2688	2502	2688	0.00
07/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	23350	22517	23350	22517	0.00
07/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	589	690	589	690	0.00
07/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25760	25063	25760	25063	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
07/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2285	2458	2285	2458	0.00
07/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26972	26263	26972	26263	0.00
07/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2085	2246	2085	2246	0.00
07/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	30543	29654	30543	29654	0.00
07/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	222	268	222	268	0.00
07/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31945	31194	31945	31194	0.00
07/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1436	1555	1436	1555	0.00
07/03/2007	R157 On 03-May-07			Bond Future	7.6500	7.6750	137.6170	137.3933	484.00
07/03/2007	R157 On 02-August-07			Bond Future	7.6100	7.6350	140.4853	140.2667	3.00
07/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8858	8147	8858	8147	60.00
07/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	19742	21268	19742	21268	0.00
07/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	67614	65788	67614	65788	0.00
07/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4381	4740	4381	4740	0.00
07/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	31023	29419	31023	29419	0.00
07/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4859	5491	4859	5491	60.00
07/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	62656	60569	62656	60569	0.00
07/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	770	921	770	921	0.00
07/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	96419	94205	96419	94205	0.00
07/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	87	111	87	111	0.00
07/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	76147	73985	76147	73985	0.00
07/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	333	408	333	408	0.00
07/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	79765	77840	79765	77840	0.00
07/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2943	3203	2943	3203	0.00
07/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	79533	77358	79533	77358	0.00
07/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	268	331	268	331	0.00
07/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	82850	80903	82850	80903	0.00
07/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2660	2899	2660	2899	0.00
07/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	82918	80733	82918	80733	0.00
07/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	215	267	215	267	0.00
07/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	85948	83982	85948	83982	0.00
07/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2404	2623	2404	2623	0.00
07/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	98442	96411	98442	96411	0.00
07/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1594	1749	1594	1749	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
07/03/2007	R186 On 03-May-07			Bond Future	7.4200	7.4510	135.5721	135.1436	0.00
07/03/2007	R186 On 02-August-07			Bond Future	7.3700	7.4060	133.3353	132.8947	0.00
07/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	100414	96402	100414	96402	0.00
07/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1206	1479	1206	1479	0.00
07/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	111296	107572	111296	107572	0.00
07/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6989	7672	6989	7672	0.00
07/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	121846	117694	121846	117694	0.00
07/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	512	645	512	645	0.00
07/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	130935	127016	130935	127016	0.00
07/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4641	5129	4641	5129	0.00
07/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	132495	128301	132495	128301	0.00
07/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	329	419	329	419	0.00
07/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	135881	131921	135881	131921	0.00
07/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	4185	4632	4185	4632	0.00
07/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	140832	136835	140832	136835	0.00
07/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3772	4182	3772	4182	0.00
07/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	153514	149270	153514	149270	0.00
07/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	132	172	132	172	0.00
07/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	160632	156512	160632	156512	0.00
07/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2482	2769	2482	2769	0.00
07/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	127180	123005	127180	123005	0.00
07/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	411	521	411	521	0.00
07/03/2007	R196 On 03-May-07			Bond Future	8.3600	8.4030	104.5640	104.4850	0.00
07/03/2007	R196 On 02-August-07			Bond Future	8.2000	8.2510	106.9324	106.8561	0.00
07/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4019	3550	4019	3550	0.00
07/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1600	1921	1600	1921	0.00
07/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4729	4351	4729	4351	0.00
07/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3981	4365	3981	4365	0.00
07/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1843	1570	1843	1570	0.00
07/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3628	4146	3628	4146	0.00
07/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6892	6413	6892	6413	0.00
07/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2486	2769	2486	2769	0.00
07/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7149	6510	7149	6510	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
07/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	547	699	547	699	0.00
07/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9492	8922	9492	8922	0.00
07/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1445	1639	1445	1639	0.00
07/03/2007	R201 On 03-May-07			Bond Future	7.6700	7.7030	109.4544	109.2536	0.00
07/03/2007	R201 On 02-August-07			Bond Future	7.6000	7.6350	107.5083	107.3059	0.00
07/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	48378	46512	48378	46512	0.00
07/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	656	797	656	797	0.00
07/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	53884	52181	53884	52181	0.00
07/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3353	3674	3353	3674	0.00
07/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	59082	57144	59082	57144	0.00
07/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	284	354	284	354	0.00
07/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	63575	61781	63575	61781	0.00
07/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2231	2460	2231	2460	0.00
07/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	61771	59822	61771	59822	0.00
07/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	228	286	228	286	0.00
07/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	66036	64223	66036	64223	0.00
07/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2011	2222	2011	2222	0.00
07/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	64462	62502	64462	62502	0.00
07/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	183	231	183	231	0.00
07/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	68510	66679	68510	66679	0.00
07/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1814	2007	1814	2007	0.00
07/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	75198	73212	75198	73212	0.00
07/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	74	96	74	96	0.00
07/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78485	76597	78485	76597	0.00
07/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1194	1330	1194	1330	0.00
07/03/2007	R203 On 03-May-07			Bond Future	7.5400	7.5670	106.2131	106.0373	0.00
07/03/2007	R203 On 02-August-07			Bond Future	7.4800	7.5060	108.6166	108.4428	0.00
07/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	67283	65551	67283	65551	0.00
07/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	92	117	92	117	0.00
07/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71929	70329	71929	70329	0.00
07/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1395	1533	1395	1533	0.00
07/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	80532	78781	80532	78781	0.00
07/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	20	26	20	26	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
07/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	84351	82691	84351	82691	0.00
07/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	694	771	694	771	0.00
07/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	83819	82066	83819	82066	0.00
07/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	13	18	13	18	0.00
07/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	87478	85807	87478	85807	0.00
07/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	577	643	577	643	0.00
07/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	87092	85338	87092	85338	0.00
07/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	8	12	8	12	0.00
07/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	90610	88929	90610	88929	0.00
07/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	478	534	478	534	0.00
07/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	100052	98295	100052	98295	0.00
07/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	1	2	1	2	0.00
07/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	103128	101419	103128	101419	0.00
07/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	216	244	216	244	0.00
07/03/2007	R204 On 03-May-07			Bond Future	7.5300	7.5610	106.6015	106.3745	0.00
07/03/2007	R204 On 02-August-07			Bond Future	7.4800	7.5070	104.9725	104.7398	0.00
07/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	73327	71228	73327	71228	0.00
07/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1024	1194	1024	1194	0.00
07/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80862	78916	80862	78916	0.00
07/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5255	5636	5255	5636	0.00
07/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	86843	84661	86843	84661	0.00
07/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	450	537	450	537	0.00
07/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	92972	90920	92972	90920	0.00
07/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3448	3723	3448	3723	0.00
07/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	90234	88038	90234	88038	0.00
07/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	361	434	361	434	0.00
07/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96051	93976	96051	93976	0.00
07/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3089	3342	3089	3342	0.00
07/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	93624	91415	93624	91415	0.00
07/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	289	349	289	349	0.00
07/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99145	97049	99145	97049	0.00
07/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2763	2994	2763	2994	0.00
07/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	107125	104883	107125	104883	0.00

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07/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	112	139	112	139	0.00
07/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	111634	109466	111634	109466	0.00
07/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1735	1894	1735	1894	0.00
07/03/2007	R206 On 03-May-07			Bond Future	7.6700	7.7020	101.4634	101.2840	0.00
07/03/2007	R206 On 02-August-07			Bond Future	7.5900	7.6290	99.9894	99.8144	0.00
07/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	11276	10343	11276	10343	0.00
07/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7028	7889	7028	7889	0.00
07/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18374	17399	18374	17399	0.00
07/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10604	11379	10604	11379	0.00
07/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	19822	18510	19822	18510	0.00
07/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2914	3396	2914	3396	0.00
07/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	26315	25109	26315	25109	0.00
07/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6249	6792	6249	6792	0.00
07/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	30340	28759	30340	28759	0.00
07/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	973	1186	973	1186	0.00
07/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	35576	34175	35576	34175	0.00
07/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3401	3750	3401	3750	0.00
07/03/2007	R207 On 03-May-07			Bond Future	7.4500	7.4780	100.5921	100.3997	0.00
07/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.4260	99.2240	99.0329	0.00
07/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	79462	77560	79462	77560	0.00
07/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	80	102	80	102	0.00
07/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	83840	82053	83840	82053	0.00
07/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1212	1336	1212	1336	0.00
07/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	93586	91668	93586	91668	0.00
07/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	18	24	18	24	0.00
07/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97264	95421	97264	95421	0.00
07/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	594	662	594	662	0.00
07/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	97079	95159	97079	95159	0.00
07/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	12	16	12	16	0.00
07/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	100627	98774	100627	98774	0.00
07/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	492	551	492	551	0.00
07/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	100556	98634	100556	98634	0.00
07/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	8	11	8	11	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
07/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	103987	102125	103987	102125	0.00
07/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	406	456	406	456	0.00
07/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	114287	112364	114287	112364	0.00
07/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	1	2	1	2	0.00
07/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117367	115480	117367	115480	0.00
07/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	182	206	182	206	0.00
07/03/2007	R209 On 03-May-07			Bond Future	7.1000	7.1450	90.3185	89.7611	0.00
07/03/2007	R209 On 02-August-07			Bond Future	7.0600	7.1100	92.2905	91.7304	0.00
07/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	27707	24318	27707	24318	0.00
07/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	10605	12791	10605	12791	0.00
07/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	26281	23779	26281	23779	0.00
07/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	33076	36175	33076	36175	0.00
07/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	40802	37459	40802	37459	0.00
07/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	19810	22069	19810	22069	0.00
07/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	4938	4014	4938	4014	0.00
07/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	44960	49611	44960	49611	0.00
07/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	15388	13700	15388	13700	0.00
07/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	51389	55301	51389	55301	0.00
07/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	13278	11239	13278	11239	0.00
07/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	24024	27559	24024	27559	0.00
07/03/2007	TRT1 On 03-May-07			Index Future	253.8200	253.4850	253.8190	253.4850	500.00
08/03/2007	CRD1 On 03-May-07			Index Future	110.1800	110.0000	110.1830	110.0000	10.00
08/03/2007	GOVI On 03-May-07			jGovi	257.4100	256.8685	257.4140	256.8685	144.00
08/03/2007	GOVI On 02-August-07			jGovi	262.9600	262.4060	262.9630	262.4060	69.00
08/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	224140	218685	224140	218685	0.00
08/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
08/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	224632	219063	224632	219063	0.00
08/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	3	2	3	0.00
08/03/2007	ILBI On 03-May-07			Index Future	273.9100	273.9200	273.9110	273.9200	0.00
08/03/2007	ILBI On 02-August-07			Index Future	280.1700	280.1920	280.1740	280.1920	0.00
08/03/2007	J153 On 31-August-10			jSwap	8.6200	8.6570	0.0332	0.0343	0.00
08/03/2007	J157 On 15-September-15			jSwap	8.2900	8.3250	0.0622	0.0598	0.00
08/03/2007	J186 On 21-December-26			jSwap	7.8000	7.8120	0.0301	0.0313	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
08/03/2007	J194 On 08-March-07			jSwap	8.9200	8.9298	0.0133	0.0134	0.00
08/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3560	0.0476	0.0497	0.00
08/03/2007	J203 On 15-September-17			jSwap	8.2000	8.2370	0.0520	0.0544	0.00
08/03/2007	J204 On 21-December-18			jSwap	8.1400	8.1630	0.0488	0.0506	0.00
08/03/2007	J207 On 15-January-20			jSwap	8.0800	8.1020	0.0066	0.0081	0.00
08/03/2007	JBAR On 21-December-05			jBar	9.0900	9.0830	0.0000	0.0000	0.00
08/03/2007	JFRA On 07-February-08			jFra	8.9200	8.9290	0.0218	0.0218	0.00
08/03/2007	JFRA On 03-May-07			jFra	9.1600	9.1770	0.0223	0.0224	0.00
08/03/2007	JFRA On 02-August-07			jFra	9.1200	9.1360	0.0222	0.0223	0.00
08/03/2007	JFRA On 01-November-07			jFra	9.0500	9.0650	0.0237	0.0238	0.00
08/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20884	20920	20884	20920	0.00
08/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17422	17443	17422	17443	0.00
08/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4050	4089	4050	4089	0.00
08/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	1	1	1	1	0.00
08/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4000	4031	4000	4031	0.00
08/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	44	43	44	43	0.00
08/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4201	4242	4201	4242	0.00
08/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	143	140	143	140	0.00
08/03/2007	JN02 On 03-May-07			jNote	8.7900	8.8150	0.1603	0.1608	0.00
08/03/2007	JN02 On 02-August-07			jNote	8.6600	8.6910	0.1582	0.1587	0.00
08/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4347	4571	4347	4571	0.00
08/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	12758	12506	12758	12506	0.00
08/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8064	8306	8064	8306	0.00
08/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18823	18515	18823	18515	0.00
08/03/2007	JN05 On 03-May-07			jNote	8.3100	8.3580	0.3358	0.3373	0.00
08/03/2007	JN05 On 02-August-07			jNote	8.2400	8.2890	0.3337	0.3353	0.00
08/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	222	294	222	294	0.00
08/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	38076	36299	38076	36299	0.00
08/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1605	1829	1605	1829	0.00
08/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	42378	40702	42378	40702	0.00
08/03/2007	JN10 On 03-May-07			jNote	8.0700	8.1120	0.5467	0.5483	0.00
08/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0600	0.5448	0.5463	0.00
08/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	5	9	5	9	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
08/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62783	60034	62783	60034	0.00
08/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	259	327	259	327	0.00
08/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66675	64040	66675	64040	0.00
08/03/2007	JROD On 30-March-07			jRod	8.7000	8.7000	0.0020	0.0020	0.00
08/03/2007	JROD On 30-April-07			jRod	8.8300	8.8280	0.0022	0.0022	0.00
08/03/2007	JROD On 31-May-07			jRod	9.0300	9.0280	0.0027	0.0028	0.00
08/03/2007	OTH1 On 03-May-07			Index Future	253.6600	253.1180	253.6580	253.1180	15.00
08/03/2007	R153 On 03-May-07			Bond Future	7.9600	8.0100	116.8339	116.6779	366.00
08/03/2007	R153 On 02-August-07			Bond Future	7.8800	7.9300	119.3431	119.1979	0.00
08/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17848	16563	17848	16563	0.00
08/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1152	1426	1152	1426	0.00
08/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	21038	19953	21038	19953	0.00
08/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3202	3569	3202	3569	0.00
08/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26214	24766	26214	24766	0.00
08/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	376	488	376	488	0.00
08/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23355	21950	23355	21950	0.00
08/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	555	708	555	708	0.00
08/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	25740	24564	25740	24564	0.00
08/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2227	2502	2227	2502	0.00
08/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	24778	23350	24778	23350	0.00
08/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	458	589	458	589	0.00
08/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	26957	25760	26957	25760	0.00
08/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2030	2285	2030	2285	0.00
08/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	28187	26972	28187	26972	0.00
08/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1848	2085	1848	2085	0.00
08/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32046	30543	32046	30543	0.00
08/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	166	222	166	222	0.00
08/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	33224	31945	33224	31945	0.00
08/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1263	1436	1263	1436	0.00
08/03/2007	R157 On 03-May-07			Bond Future	7.6100	7.6450	137.9161	137.6170	484.00
08/03/2007	R157 On 02-August-07			Bond Future	7.5700	7.6050	140.7775	140.4853	3.00
08/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	9927	8858	9927	8858	75.00
08/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	17820	19742	17820	19742	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
08/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	70102	67614	70102	67614	0.00
08/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3947	4381	3947	4381	0.00
08/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	33277	31023	33277	31023	0.00
08/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4122	4859	4122	4859	60.00
08/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	65485	62656	65485	62656	0.00
08/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	609	770	609	770	0.00
08/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	99387	96419	99387	96419	0.00
08/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	64	87	64	87	0.00
08/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	79061	76147	79061	76147	0.00
08/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	256	333	256	333	0.00
08/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	82377	79765	82377	79765	0.00
08/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2633	2943	2633	2943	0.00
08/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	82460	79533	82460	79533	0.00
08/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	205	268	205	268	0.00
08/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	85487	82850	85487	82850	0.00
08/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2376	2660	2376	2660	0.00
08/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85857	82918	85857	82918	0.00
08/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	163	215	163	215	0.00
08/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	88609	85948	88609	85948	0.00
08/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2143	2404	2143	2404	0.00
08/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	101181	98442	101181	98442	0.00
08/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1411	1594	1411	1594	0.00
08/03/2007	R186 On 03-May-07			Bond Future	7.3800	7.4170	136.0789	135.5721	0.00
08/03/2007	R186 On 02-August-07			Bond Future	7.3300	7.3710	133.8543	133.3353	0.00
08/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	105221	100414	105221	100414	0.00
08/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	945	1206	945	1206	0.00
08/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	115755	111296	115755	111296	0.00
08/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6258	6989	6258	6989	0.00
08/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	126791	121846	126791	121846	0.00
08/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	390	512	390	512	0.00
08/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	135609	130935	135609	130935	0.00
08/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4125	4641	4125	4641	0.00
08/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	137480	132495	137480	132495	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
08/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	246	329	246	329	0.00
08/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	140598	135881	140598	135881	0.00
08/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3712	4185	3712	4185	0.00
08/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	145590	140832	145590	140832	0.00
08/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3340	3772	3340	3772	0.00
08/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	158546	153514	158546	153514	0.00
08/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	96	132	96	132	0.00
08/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	165522	160632	165522	160632	0.00
08/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2182	2482	2182	2482	0.00
08/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	132147	127180	132147	127180	0.00
08/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	310	411	310	411	0.00
08/03/2007	R196 On 03-May-07			Bond Future	8.3200	8.3560	104.6263	104.5640	0.00
08/03/2007	R196 On 02-August-07			Bond Future	8.1600	8.1990	106.9956	106.9324	0.00
08/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2077	1843	2077	1843	0.00
08/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3240	3628	3240	3628	0.00
08/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5056	4729	5056	4729	0.00
08/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3676	3981	3676	3981	0.00
08/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4410	4019	4410	4019	0.00
08/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1368	1600	1368	1600	0.00
08/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7302	6892	7302	6892	0.00
08/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2264	2486	2264	2486	0.00
08/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7667	7149	7667	7149	0.00
08/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	444	547	444	547	0.00
08/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9974	9492	9974	9492	0.00
08/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1296	1445	1296	1445	0.00
08/03/2007	R201 On 03-May-07			Bond Future	7.6300	7.6690	109.6972	109.4544	0.00
08/03/2007	R201 On 02-August-07			Bond Future	7.5600	7.6000	107.7518	107.5083	0.00
08/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	50667	48378	50667	48378	0.00
08/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	517	656	517	656	0.00
08/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	55969	53884	55969	53884	0.00
08/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3003	3353	3003	3353	0.00
08/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	61443	59082	61443	59082	0.00
08/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	217	284	217	284	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
08/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	65762	63575	65762	63575	0.00
08/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1983	2231	1983	2231	0.00
08/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	64144	61771	64144	61771	0.00
08/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	173	228	173	228	0.00
08/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	68244	66036	68244	66036	0.00
08/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1784	2011	1784	2011	0.00
08/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	66844	64462	66844	64462	0.00
08/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	138	183	138	183	0.00
08/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	70738	68510	70738	68510	0.00
08/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1607	1814	1607	1814	0.00
08/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	77606	75198	77606	75198	0.00
08/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	54	74	54	74	0.00
08/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	80777	78485	80777	78485	0.00
08/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1051	1194	1051	1194	0.00
08/03/2007	R203 On 03-May-07			Bond Future	7.5000	7.5430	106.5068	106.2131	0.00
08/03/2007	R203 On 02-August-07			Bond Future	7.4400	7.4820	108.9216	108.6166	0.00
08/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	70192	67283	70192	67283	0.00
08/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	63	92	63	92	0.00
08/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	74775	71929	74775	71929	0.00
08/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1191	1395	1191	1395	0.00
08/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	83463	80532	83463	80532	0.00
08/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	13	20	13	20	0.00
08/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	87289	84351	87289	84351	0.00
08/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	582	694	582	694	0.00
08/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	86751	83819	86751	83819	0.00
08/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	8	13	8	13	0.00
08/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	90433	87478	90433	87478	0.00
08/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	481	577	481	577	0.00
08/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	90027	87092	90027	87092	0.00
08/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	5	8	5	8	0.00
08/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	93579	90610	93579	90610	0.00
08/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	397	478	397	478	0.00
08/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	102989	100052	102989	100052	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
08/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
08/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	106138	103128	106138	103128	0.00
08/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	176	216	176	216	0.00
08/03/2007	R204 On 03-May-07			Bond Future	7.5000	7.5320	106.8762	106.6015	0.00
08/03/2007	R204 On 02-August-07			Bond Future	7.4400	7.4770	105.2527	104.9725	0.00
08/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	75903	73327	75903	73327	0.00
08/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	852	1024	852	1024	0.00
08/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	83241	80862	83241	80862	0.00
08/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4832	5255	4832	5255	0.00
08/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	89505	86843	89505	86843	0.00
08/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	364	450	364	450	0.00
08/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	95472	92972	95472	92972	0.00
08/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3146	3448	3146	3448	0.00
08/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	92911	90234	92911	90234	0.00
08/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	290	361	290	361	0.00
08/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	98576	96051	98576	96051	0.00
08/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2813	3089	2813	3089	0.00
08/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	96313	93624	96313	93624	0.00
08/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	231	289	231	289	0.00
08/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	101694	99145	101694	99145	0.00
08/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2511	2763	2511	2763	0.00
08/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	109848	107125	109848	107125	0.00
08/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	87	112	87	112	0.00
08/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	114265	111634	114265	111634	0.00
08/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1564	1735	1564	1735	0.00
08/03/2007	R206 On 03-May-07			Bond Future	7.6200	7.6670	101.6946	101.4634	0.00
08/03/2007	R206 On 02-August-07			Bond Future	7.5500	7.5940	100.2300	99.9894	0.00
08/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	12585	11276	12585	11276	0.00
08/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6025	7028	6025	7028	0.00
08/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19787	18374	19787	18374	0.00
08/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9611	10604	9611	10604	0.00
08/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	21601	19822	21601	19822	0.00
08/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2381	2914	2381	2914	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
08/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	28039	26315	28039	26315	0.00
08/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5566	6249	5566	6249	0.00
08/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	32431	30340	32431	30340	0.00
08/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	751	973	751	973	0.00
08/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	37553	35576	37553	35576	0.00
08/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2973	3401	2973	3401	0.00
08/03/2007	R207 On 03-May-07			Bond Future	7.4200	7.4540	100.8817	100.5921	0.00
08/03/2007	R207 On 02-August-07			Bond Future	7.3700	7.4020	99.5197	99.2240	0.00
08/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	82334	79462	82334	79462	0.00
08/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	57	80	57	80	0.00
08/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	86633	83840	86633	83840	0.00
08/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1048	1212	1048	1212	0.00
08/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	96475	93586	96475	93586	0.00
08/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	12	18	12	18	0.00
08/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	100132	97264	100132	97264	0.00
08/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	505	594	505	594	0.00
08/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	99970	97079	99970	97079	0.00
08/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	8	12	8	12	0.00
08/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	103508	100627	103508	100627	0.00
08/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	417	492	417	492	0.00
08/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	103448	100556	103448	100556	0.00
08/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	5	8	5	8	0.00
08/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	106880	103987	106880	103987	0.00
08/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	343	406	343	406	0.00
08/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	117182	114287	117182	114287	0.00
08/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
08/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	120292	117367	120292	117367	0.00
08/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	150	182	150	182	0.00
08/03/2007	R209 On 03-May-07			Bond Future	7.0700	7.0950	90.6557	90.3185	0.00
08/03/2007	R209 On 02-August-07			Bond Future	7.0300	7.0600	92.6292	92.2905	0.00
08/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	14573	13278	14573	13278	0.00
08/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	21948	24024	21948	24024	0.00
08/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	27836	26281	27836	26281	0.00

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08/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	31244	33076	31244	33076	0.00
08/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	29828	27707	29828	27707	0.00
08/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	9355	10605	9355	10605	0.00
08/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	42867	40802	42867	40802	0.00
08/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	18488	19810	18488	19810	0.00
08/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	5530	4938	5530	4938	0.00
08/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	42181	44960	42181	44960	0.00
08/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	16444	15388	16444	15388	0.00
08/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	49057	51389	49057	51389	0.00
08/03/2007	TRT1 On 03-May-07			Index Future	254.3600	253.8190	254.3560	253.8190	500.00
09/03/2007	CRD1 On 03-May-07			Index Future	110.1400	110.1830	110.1420	110.1830	10.00
09/03/2007	GOVI On 03-May-07			jGovi	257.3100	257.4140	257.3070	257.4140	144.00
09/03/2007	GOVI On 02-August-07			jGovi	262.8500	262.9630	262.8545	262.9630	69.00
09/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	223070	224140	223070	224140	0.00
09/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
09/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	223547	224632	223547	224632	0.00
09/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	2	2	2	0.00
09/03/2007	ILBI On 03-May-07			Index Future	274.0200	273.9110	274.0170	273.9110	0.00
09/03/2007	ILBI On 02-August-07			Index Future	280.3000	280.1740	280.3000	280.1740	0.00
09/03/2007	J153 On 31-August-10			jSwap	8.6300	8.6210	0.0335	0.0332	0.00
09/03/2007	J157 On 15-September-15			jSwap	8.3000	8.2890	0.0618	0.0622	0.00
09/03/2007	J186 On 21-December-26			jSwap	7.8000	7.7990	0.0305	0.0301	0.00
09/03/2007	J201 On 22-December-14			jSwap	8.3300	8.3180	0.0482	0.0476	0.00
09/03/2007	J203 On 15-September-17			jSwap	8.2100	8.2030	0.0527	0.0520	0.00
09/03/2007	J204 On 21-December-18			jSwap	8.1500	8.1380	0.0498	0.0488	0.00
09/03/2007	J207 On 15-January-20			jSwap	8.1000	8.0830	0.0077	0.0066	0.00
09/03/2007	JBAR On 21-December-05			jBar	9.0900	9.0880	0.0000	0.0000	0.00
09/03/2007	JFRA On 07-February-08			jFra	8.9200	8.9240	0.0217	0.0218	0.00
09/03/2007	JFRA On 03-May-07			jFra	9.1800	9.1610	0.0224	0.0223	0.00
09/03/2007	JFRA On 02-August-07			jFra	9.1300	9.1230	0.0223	0.0222	0.00
09/03/2007	JFRA On 01-November-07			jFra	9.0600	9.0480	0.0237	0.0237	0.00
09/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20847	20884	20847	20884	0.00
09/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17402	17422	17402	17422	0.00

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09/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4103	4050	4103	4050	0.00
09/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	1	1	1	1	0.00
09/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4007	4000	4007	4000	0.00
09/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	43	44	43	44	0.00
09/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4223	4201	4223	4201	0.00
09/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	139	143	139	143	0.00
09/03/2007	JN02 On 03-May-07			jNote	8.8000	8.7890	0.1604	0.1603	0.00
09/03/2007	JN02 On 02-August-07			jNote	8.6700	8.6610	0.1583	0.1582	0.00
09/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4325	4347	4325	4347	0.00
09/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	12608	12758	12608	12758	0.00
09/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8062	8064	8062	8064	0.00
09/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18712	18823	18712	18823	0.00
09/03/2007	JN05 On 03-May-07			jNote	8.3400	8.3130	0.3366	0.3358	0.00
09/03/2007	JN05 On 02-August-07			jNote	8.2600	8.2430	0.3344	0.3337	0.00
09/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	236	222	236	222	0.00
09/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	37187	38076	37187	38076	0.00
09/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1670	1605	1670	1605	0.00
09/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	41618	42378	41618	42378	0.00
09/03/2007	JN10 On 03-May-07			jNote	8.0800	8.0730	0.5471	0.5467	0.00
09/03/2007	JN10 On 02-August-07			jNote	8.0300	8.0220	0.5451	0.5448	0.00
09/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	5	5	5	5	0.00
09/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	61997	62783	61997	62783	0.00
09/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	268	259	268	259	0.00
09/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	65964	66675	65964	66675	0.00
09/03/2007	JROD On 30-March-07			jRod	8.6900	8.6980	0.0024	0.0020	0.00
09/03/2007	JROD On 30-April-07			jRod	8.8100	8.8250	0.0026	0.0022	0.00
09/03/2007	JROD On 31-May-07			jRod	9.0100	9.0250	0.0031	0.0027	0.00
09/03/2007	OTH1 On 03-May-07			Index Future	253.5900	253.6580	253.5880	253.6580	15.00
09/03/2007	R153 On 03-May-07			Bond Future	7.9700	7.9600	116.8182	116.8339	366.00
09/03/2007	R153 On 02-August-07			Bond Future	7.9200	7.8800	119.2269	119.3431	0.00
09/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17682	17848	17682	17848	0.00
09/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1142	1152	1142	1152	0.00
09/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	20122	21038	20122	21038	0.00

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09/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3447	3202	3447	3202	0.00
09/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26050	26214	26050	26214	0.00
09/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	369	376	369	376	0.00
09/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23190	23355	23190	23355	0.00
09/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	546	555	546	555	0.00
09/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24757	25740	24757	25740	0.00
09/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2406	2227	2406	2227	0.00
09/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	24614	24778	24614	24778	0.00
09/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	449	458	449	458	0.00
09/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25959	26957	25959	26957	0.00
09/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2194	2030	2194	2030	0.00
09/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	27176	28187	27176	28187	0.00
09/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2000	1848	2000	1848	0.00
09/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	31885	32046	31885	32046	0.00
09/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	161	166	161	166	0.00
09/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32170	33224	32170	33224	0.00
09/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1371	1263	1371	1263	0.00
09/03/2007	R157 On 03-May-07			Bond Future	7.6200	7.6050	137.8413	137.9161	484.00
09/03/2007	R157 On 02-August-07			Bond Future	7.5800	7.5650	140.7043	140.7775	3.00
09/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	9504	9927	9504	9927	75.00
09/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	18145	17820	18145	17820	0.00
09/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	69421	70102	69421	70102	0.00
09/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3997	3947	3997	3947	0.00
09/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	32590	33277	32590	33277	0.00
09/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4183	4122	4183	4122	60.00
09/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	64737	65485	64737	65485	0.00
09/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	609	609	609	609	0.00
09/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	98637	99387	98637	99387	0.00
09/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	63	64	63	64	0.00
09/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78310	79061	78310	79061	0.00
09/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	254	256	254	256	0.00
09/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81677	82377	81677	82377	0.00
09/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2665	2633	2665	2633	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
09/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	81710	82460	81710	82460	0.00
09/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	203	205	203	205	0.00
09/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84784	85487	84784	85487	0.00
09/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2404	2376	2404	2376	0.00
09/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85106	85857	85106	85857	0.00
09/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	161	163	161	163	0.00
09/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	87903	88609	87903	88609	0.00
09/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2168	2143	2168	2143	0.00
09/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	100465	101181	100465	101181	0.00
09/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1426	1411	1426	1411	0.00
09/03/2007	R186 On 03-May-07			Bond Future	7.3800	7.3770	136.0789	136.0789	0.00
09/03/2007	R186 On 02-August-07			Bond Future	7.3300	7.3300	133.8543	133.8543	0.00
09/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	105176	105221	105176	105221	0.00
09/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	901	945	901	945	0.00
09/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	115686	115755	115686	115755	0.00
09/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6189	6258	6189	6258	0.00
09/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	126768	126791	126768	126791	0.00
09/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	366	390	366	390	0.00
09/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	135554	135609	135554	135609	0.00
09/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4070	4125	4070	4125	0.00
09/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	137464	137480	137464	137480	0.00
09/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	230	246	230	246	0.00
09/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	140547	140598	140547	140598	0.00
09/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3662	3712	3662	3712	0.00
09/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	145542	145590	145542	145590	0.00
09/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3292	3340	3292	3340	0.00
09/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	158538	158546	158538	158546	0.00
09/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	88	96	88	96	0.00
09/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	165486	165522	165486	165522	0.00
09/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2146	2182	2146	2182	0.00
09/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	132127	132147	132127	132147	0.00
09/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	290	310	290	310	0.00
09/03/2007	R196 On 03-May-07			Bond Future	8.3000	8.3190	104.6617	104.6263	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
09/03/2007	R196 On 02-August-07			Bond Future	8.1300	8.1560	107.0338	106.9956	0.00
09/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2210	2077	2210	2077	0.00
09/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3019	3240	3019	3240	0.00
09/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5256	5056	5256	5056	0.00
09/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3493	3676	3493	3676	0.00
09/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4633	4410	4633	4410	0.00
09/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1238	1368	1238	1368	0.00
09/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7551	7302	7551	7302	0.00
09/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2131	2264	2131	2264	0.00
09/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7964	7667	7964	7667	0.00
09/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	386	444	386	444	0.00
09/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10268	9974	10268	9974	0.00
09/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1207	1296	1207	1296	0.00
09/03/2007	R201 On 03-May-07			Bond Future	7.6300	7.6280	109.6616	109.6972	0.00
09/03/2007	R201 On 02-August-07			Bond Future	7.5600	7.5580	107.7228	107.7518	0.00
09/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	50302	50667	50302	50667	0.00
09/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	508	517	508	517	0.00
09/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	55681	55969	55681	55969	0.00
09/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3006	3003	3006	3003	0.00
09/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	61081	61443	61081	61443	0.00
09/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	211	217	211	217	0.00
09/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	65471	65762	65471	65762	0.00
09/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1982	1983	1982	1983	0.00
09/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	63783	64144	63783	64144	0.00
09/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	168	173	168	173	0.00
09/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	67952	68244	67952	68244	0.00
09/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1783	1784	1783	1784	0.00
09/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	66484	66844	66484	66844	0.00
09/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	133	138	133	138	0.00
09/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	70445	70738	70445	70738	0.00
09/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1604	1607	1604	1607	0.00
09/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	77248	77606	77248	77606	0.00
09/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	52	54	52	54	0.00

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09/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	80483	80777	80483	80777	0.00
09/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1047	1051	1047	1051	0.00
09/03/2007	R203 On 03-May-07			Bond Future	7.5100	7.5030	106.4260	106.5068	0.00
09/03/2007	R203 On 02-August-07			Bond Future	7.4500	7.4400	108.8416	108.9216	0.00
09/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	69384	70192	69384	70192	0.00
09/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	64	63	64	63	0.00
09/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	74002	74775	74002	74775	0.00
09/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1218	1191	1218	1191	0.00
09/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	82654	83463	82654	83463	0.00
09/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	13	13	13	13	0.00
09/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	86502	87289	86502	87289	0.00
09/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	595	582	595	582	0.00
09/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	85942	86751	85942	86751	0.00
09/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	8	8	8	8	0.00
09/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	89644	90433	89644	90433	0.00
09/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	492	481	492	481	0.00
09/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	89218	90027	89218	90027	0.00
09/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	5	5	5	5	0.00
09/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	92788	93579	92788	93579	0.00
09/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	406	397	406	397	0.00
09/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	102180	102989	102180	102989	0.00
09/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
09/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	105342	106138	105342	106138	0.00
09/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	180	176	180	176	0.00
09/03/2007	R204 On 03-May-07			Bond Future	7.5100	7.4970	106.7583	106.8762	0.00
09/03/2007	R204 On 02-August-07			Bond Future	7.4600	7.4410	105.1280	105.2527	0.00
09/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	74738	75903	74738	75903	0.00
09/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	865	852	865	852	0.00
09/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	82102	83241	82102	83241	0.00
09/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4940	4832	4940	4832	0.00
09/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	88330	89505	88330	89505	0.00
09/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	368	364	368	364	0.00
09/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	94297	95472	94297	95472	0.00

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09/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3218	3146	3218	3146	0.00
09/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	91735	92911	91735	92911	0.00
09/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	293	290	293	290	0.00
09/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	97394	98576	97394	98576	0.00
09/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2878	2813	2878	2813	0.00
09/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	95136	96313	95136	96313	0.00
09/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	232	231	232	231	0.00
09/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	100506	101694	100506	101694	0.00
09/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2569	2511	2569	2511	0.00
09/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	108669	109848	108669	109848	0.00
09/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	87	87	87	87	0.00
09/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	113055	114265	113055	114265	0.00
09/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1600	1564	1600	1564	0.00
09/03/2007	R206 On 03-May-07			Bond Future	7.6300	7.6220	101.6432	101.6946	0.00
09/03/2007	R206 On 02-August-07			Bond Future	7.5600	7.5460	100.1748	100.2300	0.00
09/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	12192	12585	12192	12585	0.00
09/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6146	6025	6146	6025	0.00
09/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19400	19787	19400	19787	0.00
09/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9777	9611	9777	9611	0.00
09/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	21131	21601	21131	21601	0.00
09/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2425	2381	2425	2381	0.00
09/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27590	28039	27590	28039	0.00
09/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5670	5566	5670	5566	0.00
09/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31927	32431	31927	32431	0.00
09/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	761	751	761	751	0.00
09/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	37059	37553	37059	37553	0.00
09/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3031	2973	3031	2973	0.00
09/03/2007	R207 On 03-May-07			Bond Future	7.4300	7.4180	100.7931	100.8817	0.00
09/03/2007	R207 On 02-August-07			Bond Future	7.3800	7.3650	99.4317	99.5197	0.00
09/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	81449	82334	81449	82334	0.00
09/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	57	57	57	57	0.00
09/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	85776	86633	85776	86633	0.00
09/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1071	1048	1071	1048	0.00

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09/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	95589	96475	95589	96475	0.00
09/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	12	12	12	12	0.00
09/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	99263	100132	99263	100132	0.00
09/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	516	505	516	505	0.00
09/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	99084	99970	99084	99970	0.00
09/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	8	8	8	8	0.00
09/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	102637	103508	102637	103508	0.00
09/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	426	417	426	417	0.00
09/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	102562	103448	102562	103448	0.00
09/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	5	5	5	5	0.00
09/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	106007	106880	106007	106880	0.00
09/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	350	343	350	343	0.00
09/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	116296	117182	116296	117182	0.00
09/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
09/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119416	120292	119416	120292	0.00
09/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	154	150	154	150	0.00
09/03/2007	R209 On 03-May-07			Bond Future	7.0600	7.0650	90.7121	90.6557	0.00
09/03/2007	R209 On 02-August-07			Bond Future	7.0200	7.0300	92.7426	92.6292	0.00
09/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	14666	14573	14666	14573	0.00
09/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	21476	21948	21476	21948	0.00
09/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	28303	27836	28303	27836	0.00
09/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30577	31244	30577	31244	0.00
09/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	30074	29828	30074	29828	0.00
09/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	9037	9355	9037	9355	0.00
09/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	43509	42867	43509	42867	0.00
09/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	17996	18488	17996	18488	0.00
09/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	5535	5530	5535	5530	0.00
09/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	41622	42181	41622	42181	0.00
09/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	16747	16444	16747	16444	0.00
09/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	48226	49057	48226	49057	0.00
09/03/2007	TRT1 On 03-May-07			Index Future	254.2500	254.3560	254.2510	254.3560	500.00
12/03/2007	CRD1 On 03-May-07			Index Future	110.2600	110.1420	110.2620	110.1420	10.00
12/03/2007	GOVI On 03-May-07			jGovi	257.5400	257.3070	257.5440	257.3070	144.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2007	GOVI On 02-August-07			jGovi	263.1000	262.8545	263.0980	262.8545	69.00
12/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	225440	223070	225440	223070	0.00
12/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
12/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	225982	223547	225982	223547	0.00
12/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	2	2	2	0.00
12/03/2007	ILBI On 03-May-07			Index Future	273.9100	274.0170	273.9100	274.0170	0.00
12/03/2007	ILBI On 02-August-07			Index Future	280.1800	280.3000	280.1840	280.3000	0.00
12/03/2007	J153 On 31-August-10			jSwap	8.6200	8.6310	0.0332	0.0335	0.00
12/03/2007	J157 On 15-September-15			jSwap	8.2900	8.2960	0.0625	0.0618	0.00
12/03/2007	J186 On 21-December-26			jSwap	7.8100	7.8030	0.0308	0.0305	0.00
12/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3280	0.0475	0.0482	0.00
12/03/2007	J203 On 15-September-17			jSwap	8.2000	8.2130	0.0521	0.0527	0.00
12/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1510	0.0484	0.0498	0.00
12/03/2007	J207 On 15-January-20			jSwap	8.0700	8.0960	0.0060	0.0077	0.00
12/03/2007	JBAR On 21-December-05			jBar	9.0900	9.0880	0.0000	0.0000	0.00
12/03/2007	JFRA On 07-February-08			jFra	8.9000	8.9170	0.0217	0.0217	0.00
12/03/2007	JFRA On 03-May-07			jFra	9.1800	9.1830	0.0224	0.0224	0.00
12/03/2007	JFRA On 02-August-07			jFra	9.1200	9.1260	0.0222	0.0223	0.00
12/03/2007	JFRA On 01-November-07			jFra	9.0400	9.0580	0.0237	0.0237	0.00
12/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20744	20847	20744	20847	0.00
12/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17333	17402	17333	17402	0.00
12/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4083	4103	4083	4103	0.00
12/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	1	1	1	1	0.00
12/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	3988	4007	3988	4007	0.00
12/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	42	43	42	43	0.00
12/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4177	4223	4177	4223	0.00
12/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	141	139	141	139	0.00
12/03/2007	JN02 On 03-May-07			jNote	8.7800	8.7960	0.1601	0.1604	0.00
12/03/2007	JN02 On 02-August-07			jNote	8.6500	8.6670	0.1580	0.1583	0.00
12/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4022	4325	4022	4325	0.00
12/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	12635	12608	12635	12608	0.00
12/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7826	8062	7826	8062	0.00
12/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18788	18712	18788	18712	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
12/03/2007	JN05 On 03-May-07			jNote	8.3200	8.3350	0.3360	0.3366	0.00
12/03/2007	JN05 On 02-August-07			jNote	8.2500	8.2630	0.3338	0.3344	0.00
12/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	180	236	180	236	0.00
12/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	37915	37187	37915	37187	0.00
12/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1534	1670	1534	1670	0.00
12/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	42229	41618	42229	41618	0.00
12/03/2007	JN10 On 03-May-07			jNote	8.0800	8.0840	0.5467	0.5471	0.00
12/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0320	0.5447	0.5451	0.00
12/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	3	5	3	5	0.00
12/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62635	61997	62635	61997	0.00
12/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	237	268	237	268	0.00
12/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66644	65964	66644	65964	0.00
12/03/2007	JROD On 30-March-07			jRod	8.6900	8.6940	0.0019	0.0024	0.00
12/03/2007	JROD On 30-April-07			jRod	8.8000	8.8140	0.0022	0.0026	0.00
12/03/2007	JROD On 31-May-07			jRod	9.0000	9.0100	0.0027	0.0031	0.00
12/03/2007	OTH1 On 03-May-07			Index Future	253.7900	253.5880	253.7890	253.5880	15.00
12/03/2007	R153 On 03-May-07			Bond Future	7.9500	7.9650	116.8807	116.8182	366.00
12/03/2007	R153 On 02-August-07			Bond Future	7.9000	7.9200	119.2850	119.2269	0.00
12/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	18129	17682	18129	17682	0.00
12/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	965	1142	965	1142	0.00
12/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	20489	20122	20489	20122	0.00
12/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3234	3447	3234	3447	0.00
12/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26598	26050	26598	26050	0.00
12/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	292	369	292	369	0.00
12/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23711	23190	23711	23190	0.00
12/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	442	546	442	546	0.00
12/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	25171	24757	25171	24757	0.00
12/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2239	2406	2239	2406	0.00
12/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	25149	24614	25149	24614	0.00
12/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	360	449	360	449	0.00
12/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	26384	25959	26384	25959	0.00
12/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2038	2194	2038	2194	0.00
12/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	27611	27176	27611	27176	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
12/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1854	2000	1854	2000	0.00
12/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32470	31885	32470	31885	0.00
12/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	122	161	122	161	0.00
12/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32640	32170	32640	32170	0.00
12/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1260	1371	1260	1371	0.00
12/03/2007	R157 On 03-May-07			Bond Future	7.6100	7.6150	137.9161	137.8413	484.00
12/03/2007	R157 On 02-August-07			Bond Future	7.5700	7.5750	140.7775	140.7043	3.00
12/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	9449	9504	9449	9504	75.00
12/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	17342	18145	17342	18145	0.00
12/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	69929	69421	69929	69421	0.00
12/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3774	3997	3774	3997	0.00
12/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	32913	32590	32913	32590	0.00
12/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3758	4183	3758	4183	60.00
12/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	65374	64737	65374	64737	0.00
12/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	498	609	498	609	0.00
12/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	99368	98637	99368	98637	0.00
12/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	45	63	45	63	0.00
12/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	79003	78310	79003	78310	0.00
12/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	198	254	198	254	0.00
12/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	82241	81677	82241	81677	0.00
12/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2497	2665	2497	2665	0.00
12/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	82412	81710	82412	81710	0.00
12/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	156	203	156	203	0.00
12/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	85359	84784	85359	84784	0.00
12/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2248	2404	2248	2404	0.00
12/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85817	85106	85817	85106	0.00
12/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	123	161	123	161	0.00
12/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	88489	87903	88489	87903	0.00
12/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2023	2168	2023	2168	0.00
12/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	101090	100465	101090	100465	0.00
12/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1320	1426	1320	1426	0.00
12/03/2007	R186 On 03-May-07			Bond Future	7.3700	7.3770	136.1933	136.0789	0.00
12/03/2007	R186 On 02-August-07			Bond Future	7.3200	7.3300	133.9686	133.8543	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
12/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	106154	105176	106154	105176	0.00
12/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	735	901	735	901	0.00
12/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	116487	115686	116487	115686	0.00
12/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5847	6189	5847	6189	0.00
12/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	127831	126768	127831	126768	0.00
12/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	285	366	285	366	0.00
12/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	136443	135554	136443	135554	0.00
12/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3816	4070	3816	4070	0.00
12/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	138553	137464	138553	137464	0.00
12/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	175	230	175	230	0.00
12/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	141455	140547	141455	140547	0.00
12/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3426	3662	3426	3662	0.00
12/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	146468	145542	146468	145542	0.00
12/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3074	3292	3074	3292	0.00
12/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	159658	158538	159658	158538	0.00
12/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	64	88	64	88	0.00
12/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	166471	165486	166471	165486	0.00
12/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1988	2146	1988	2146	0.00
12/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	133204	132127	133204	132127	0.00
12/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	224	290	224	290	0.00
12/03/2007	R196 On 03-May-07			Bond Future	8.2800	8.2980	104.6852	104.6617	0.00
12/03/2007	R196 On 02-August-07			Bond Future	8.1200	8.1300	107.0558	107.0338	0.00
12/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2247	2210	2247	2210	0.00
12/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2820	3019	2820	3019	0.00
12/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5338	5256	5338	5256	0.00
12/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3355	3493	3355	3493	0.00
12/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4739	4633	4739	4633	0.00
12/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1108	1238	1108	1238	0.00
12/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7666	7551	7666	7551	0.00
12/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2026	2131	2026	2131	0.00
12/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	8138	7964	8138	7964	0.00
12/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	325	386	325	386	0.00
12/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10414	10268	10414	10268	0.00

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12/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1134	1207	1134	1207	0.00
12/03/2007	R201 On 03-May-07			Bond Future	7.6200	7.6340	109.7446	109.6616	0.00
12/03/2007	R201 On 02-August-07			Bond Future	7.5500	7.5630	107.8041	107.7228	0.00
12/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	51032	50302	51032	50302	0.00
12/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	407	508	407	508	0.00
12/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	56296	55681	56296	55681	0.00
12/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2807	3006	2807	3006	0.00
12/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	61862	61081	61862	61081	0.00
12/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	161	211	161	211	0.00
12/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	66137	65471	66137	65471	0.00
12/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1835	1982	1835	1982	0.00
12/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	64572	63783	64572	63783	0.00
12/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	127	168	127	168	0.00
12/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	68630	67952	68630	67952	0.00
12/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1647	1783	1647	1783	0.00
12/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	67280	66484	67280	66484	0.00
12/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	100	133	100	133	0.00
12/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	71133	70445	71133	70445	0.00
12/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1479	1604	1479	1604	0.00
12/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	78063	77248	78063	77248	0.00
12/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	37	52	37	52	0.00
12/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	81206	80483	81206	80483	0.00
12/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	957	1047	957	1047	0.00
12/03/2007	R203 On 03-May-07			Bond Future	7.5200	7.5140	106.3819	106.4260	0.00
12/03/2007	R203 On 02-August-07			Bond Future	7.4600	7.4510	108.7908	108.8416	0.00
12/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	68931	69384	68931	69384	0.00
12/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	53	64	53	64	0.00
12/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	73465	74002	73465	74002	0.00
12/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1190	1218	1190	1218	0.00
12/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	82210	82654	82210	82654	0.00
12/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	10	13	10	13	0.00
12/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85974	86502	85974	86502	0.00
12/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	576	595	576	595	0.00

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12/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	85500	85942	85500	85942	0.00
12/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	6	8	6	8	0.00
12/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	89118	89644	89118	89644	0.00
12/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	475	492	475	492	0.00
12/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	88776	89218	88776	89218	0.00
12/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	4	5	4	5	0.00
12/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	92264	92788	92264	92788	0.00
12/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	391	406	391	406	0.00
12/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	101739	102180	101739	102180	0.00
12/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
12/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	104825	105342	104825	105342	0.00
12/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	171	180	171	180	0.00
12/03/2007	R204 On 03-May-07			Bond Future	7.5200	7.5120	106.6720	106.7583	0.00
12/03/2007	R204 On 02-August-07			Bond Future	7.4700	7.4570	105.0425	105.1280	0.00
12/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	73795	74738	73795	74738	0.00
12/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	785	865	785	865	0.00
12/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	81197	82102	81197	82102	0.00
12/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4891	4940	4891	4940	0.00
12/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	87422	88330	87422	88330	0.00
12/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	323	368	323	368	0.00
12/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93395	94297	93395	94297	0.00
12/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3172	3218	3172	3218	0.00
12/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	90833	91735	90833	91735	0.00
12/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	255	293	255	293	0.00
12/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96494	97394	96494	97394	0.00
12/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2833	2878	2833	2878	0.00
12/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	94241	95136	94241	95136	0.00
12/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	200	232	200	232	0.00
12/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99607	100506	99607	100506	0.00
12/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2525	2569	2525	2569	0.00
12/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	107790	108669	107790	108669	0.00
12/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	72	87	72	87	0.00
12/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	112163	113055	112163	113055	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
12/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1565	1600	1565	1600	0.00
12/03/2007	R206 On 03-May-07			Bond Future	7.6100	7.6320	101.7410	101.6432	0.00
12/03/2007	R206 On 02-August-07			Bond Future	7.5400	7.5570	100.2752	100.1748	0.00
12/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	12566	12192	12566	12192	0.00
12/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5542	6146	5542	6146	0.00
12/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19884	19400	19884	19400	0.00
12/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9256	9777	9256	9777	0.00
12/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	21763	21131	21763	21131	0.00
12/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2079	2425	2079	2425	0.00
12/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	28221	27590	28221	27590	0.00
12/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5297	5670	5297	5670	0.00
12/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	32754	31927	32754	31927	0.00
12/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	610	761	610	761	0.00
12/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	37820	37059	37820	37059	0.00
12/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2788	3031	2788	3031	0.00
12/03/2007	R207 On 03-May-07			Bond Future	7.4300	7.4290	100.8253	100.7931	0.00
12/03/2007	R207 On 02-August-07			Bond Future	7.3700	7.3760	99.4636	99.4317	0.00
12/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	81756	81449	81756	81449	0.00
12/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	43	57	43	57	0.00
12/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	86027	85776	86027	85776	0.00
12/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1003	1071	1003	1071	0.00
12/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	95907	95589	95907	95589	0.00
12/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	8	12	8	12	0.00
12/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	99543	99263	99543	99263	0.00
12/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	477	516	477	516	0.00
12/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	99404	99084	99404	99084	0.00
12/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	5	8	5	8	0.00
12/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	102923	102637	102923	102637	0.00
12/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	392	426	392	426	0.00
12/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	102882	102562	102882	102562	0.00
12/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	3	5	3	5	0.00
12/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	106298	106007	106298	106007	0.00
12/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	321	350	321	350	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
12/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	116618	116296	116618	116296	0.00
12/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
12/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119721	119416	119721	119416	0.00
12/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	139	154	139	154	0.00
12/03/2007	R209 On 03-May-07			Bond Future	7.0700	7.0600	90.5993	90.7121	0.00
12/03/2007	R209 On 02-August-07			Bond Future	7.0300	7.0200	92.6292	92.7426	0.00
12/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	13679	14666	13679	14666	0.00
12/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	21617	21476	21617	21476	0.00
12/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	27432	28303	27432	28303	0.00
12/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30840	30577	30840	30577	0.00
12/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	28862	30074	28862	30074	0.00
12/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	8952	9037	8952	9037	0.00
12/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	42491	43509	42491	43509	0.00
12/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	18112	17996	18112	17996	0.00
12/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	4934	5535	4934	5535	0.00
12/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	42149	41622	42149	41622	0.00
12/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	16071	16747	16071	16747	0.00
12/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	48684	48226	48684	48226	0.00
12/03/2007	TRT1 On 03-May-07			Index Future	254.4900	254.2510	254.4850	254.2510	500.00
13/03/2007	CRD1 On 03-May-07			Index Future	110.3100	110.2620	110.3140	110.2620	10.00
13/03/2007	GOVI On 03-May-07			jGovi	257.7900	257.5440	257.7920	257.5440	144.00
13/03/2007	GOVI On 02-August-07			jGovi	263.3500	263.0980	263.3520	263.0980	69.00
13/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	227920	225440	227920	225440	0.00
13/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
13/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	228521	225982	228521	225982	0.00
13/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	2	1	2	0.00
13/03/2007	ILBI On 03-May-07			Index Future	273.9900	273.9100	273.9930	273.9100	0.00
13/03/2007	ILBI On 02-August-07			Index Future	280.2700	280.1840	280.2730	280.1840	0.00
13/03/2007	J153 On 31-August-10			jSwap	8.6200	8.6180	0.0333	0.0332	0.00
13/03/2007	J157 On 15-September-15			jSwap	8.2900	8.2850	0.0621	0.0625	0.00
13/03/2007	J186 On 21-December-26			jSwap	7.8000	7.8060	0.0298	0.0308	0.00
13/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3150	0.0478	0.0475	0.00
13/03/2007	J203 On 15-September-17			jSwap	8.2100	8.2030	0.0523	0.0521	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
13/03/2007	J204 On 21-December-18			jSwap	8.1400	8.1320	0.0486	0.0484	0.00
13/03/2007	J207 On 15-January-20			jSwap	8.0800	8.0740	0.0061	0.0060	0.00
13/03/2007	JBAR On 21-December-05			jBar	9.1200	9.0880	0.0000	0.0000	0.00
13/03/2007	JFRA On 07-February-08			jFra	8.9200	8.9030	0.0218	0.0217	0.00
13/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1750	0.0224	0.0224	0.00
13/03/2007	JFRA On 02-August-07			jFra	9.1600	9.1190	0.0223	0.0222	0.00
13/03/2007	JFRA On 01-November-07			jFra	9.0700	9.0400	0.0238	0.0237	0.00
13/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20740	20744	20740	20744	0.00
13/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17282	17333	17282	17333	0.00
13/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4110	4083	4110	4083	0.00
13/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	1	1	1	1	0.00
13/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4081	3988	4081	3988	0.00
13/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	37	42	37	42	0.00
13/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4242	4177	4242	4177	0.00
13/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	133	141	133	141	0.00
13/03/2007	JN02 On 03-May-07			jNote	8.8000	8.7780	0.1605	0.1601	0.00
13/03/2007	JN02 On 02-August-07			jNote	8.6600	8.6500	0.1582	0.1580	0.00
13/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4069	4022	4069	4022	0.00
13/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	12333	12635	12333	12635	0.00
13/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7865	7826	7865	7826	0.00
13/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18605	18788	18605	18788	0.00
13/03/2007	JN05 On 03-May-07			jNote	8.3200	8.3160	0.3362	0.3360	0.00
13/03/2007	JN05 On 02-August-07			jNote	8.2500	8.2450	0.3340	0.3338	0.00
13/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	177	180	177	180	0.00
13/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	37619	37915	37619	37915	0.00
13/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1535	1534	1535	1534	0.00
13/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	42018	42229	42018	42229	0.00
13/03/2007	JN10 On 03-May-07			jNote	8.0800	8.0750	0.5469	0.5467	0.00
13/03/2007	JN10 On 02-August-07			jNote	8.0300	8.0220	0.5447	0.5447	0.00
13/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	3	3	3	3	0.00
13/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62346	62635	62346	62635	0.00
13/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	236	237	236	237	0.00
13/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66421	66644	66421	66644	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
13/03/2007	JROD On 30-March-07			jRod	8.6900	8.6870	0.0019	0.0019	0.00
13/03/2007	JROD On 30-April-07			jRod	8.8100	8.8020	0.0022	0.0022	0.00
13/03/2007	JROD On 31-May-07			jRod	9.0100	8.9950	0.0027	0.0027	0.00
13/03/2007	OTH1 On 03-May-07			Index Future	254.0600	253.7890	254.0620	253.7890	15.00
13/03/2007	R153 On 03-May-07			Bond Future	7.9400	7.9450	116.9119	116.8807	366.00
13/03/2007	R153 On 02-August-07			Bond Future	7.8900	7.9000	119.3140	119.2850	0.00
13/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	18373	18129	18373	18129	0.00
13/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	896	965	896	965	0.00
13/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	20688	20489	20688	20489	0.00
13/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3142	3234	3142	3234	0.00
13/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26883	26598	26883	26598	0.00
13/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	265	292	265	292	0.00
13/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23986	23711	23986	23711	0.00
13/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	404	442	404	442	0.00
13/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	25392	25171	25392	25171	0.00
13/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2169	2239	2169	2239	0.00
13/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	25429	25149	25429	25149	0.00
13/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	328	360	328	360	0.00
13/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	26609	26384	26609	26384	0.00
13/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1973	2038	1973	2038	0.00
13/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	27841	27611	27841	27611	0.00
13/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1793	1854	1793	1854	0.00
13/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32769	32470	32769	32470	0.00
13/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	108	122	108	122	0.00
13/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32885	32640	32885	32640	0.00
13/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1215	1260	1215	1260	0.00
13/03/2007	R157 On 03-May-07			Bond Future	7.5900	7.6050	138.0660	137.9161	484.00
13/03/2007	R157 On 02-August-07			Bond Future	7.5500	7.5650	140.9238	140.7775	3.00
13/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	9952	9449	9952	9449	75.00
13/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16346	17342	16346	17342	0.00
13/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	71173	69929	71173	69929	0.00
13/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3554	3774	3554	3774	0.00
13/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	34042	32913	34042	32913	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
13/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3388	3758	3388	3758	60.00
13/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	66800	65374	66800	65374	0.00
13/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	425	498	425	498	0.00
13/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	100858	99368	100858	99368	0.00
13/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	36	45	36	45	0.00
13/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	80469	79003	80469	79003	0.00
13/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	165	198	165	198	0.00
13/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	83547	82241	83547	82241	0.00
13/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2339	2497	2339	2497	0.00
13/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	83884	82412	83884	82412	0.00
13/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	129	156	129	156	0.00
13/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	86679	85359	86679	85359	0.00
13/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2104	2248	2104	2248	0.00
13/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	87293	85817	87293	85817	0.00
13/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	101	123	101	123	0.00
13/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	89821	88489	89821	88489	0.00
13/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1891	2023	1891	2023	0.00
13/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	102462	101090	102462	101090	0.00
13/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1228	1320	1228	1320	0.00
13/03/2007	R186 On 03-May-07			Bond Future	7.3400	7.3680	136.5247	136.1933	0.00
13/03/2007	R186 On 02-August-07			Bond Future	7.2900	7.3210	134.3125	133.9686	0.00
13/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	109335	106154	109335	106154	0.00
13/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	602	735	602	735	0.00
13/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	119473	116487	119473	116487	0.00
13/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5393	5847	5393	5847	0.00
13/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	131087	127831	131087	127831	0.00
13/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	227	285	227	285	0.00
13/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	139565	136443	139565	136443	0.00
13/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3499	3816	3499	3816	0.00
13/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	141829	138553	141829	138553	0.00
13/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	137	175	137	175	0.00
13/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	144604	141455	144604	141455	0.00
13/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3136	3426	3136	3426	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
13/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	149643	146468	149643	146468	0.00
13/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2811	3074	2811	3074	0.00
13/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	162957	159658	162957	159658	0.00
13/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	49	64	49	64	0.00
13/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	169729	166471	169729	166471	0.00
13/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1807	1988	1807	1988	0.00
13/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	136472	133204	136472	133204	0.00
13/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	177	224	177	224	0.00
13/03/2007	R196 On 03-May-07			Bond Future	8.2800	8.2840	104.6852	104.6852	0.00
13/03/2007	R196 On 02-August-07			Bond Future	8.1100	8.1150	107.0661	107.0558	0.00
13/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	2222	2247	2222	2247	0.00
13/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2796	2820	2796	2820	0.00
13/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5382	5338	5382	5338	0.00
13/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3297	3355	3297	3355	0.00
13/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4719	4739	4719	4739	0.00
13/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1087	1108	1087	1108	0.00
13/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7726	7666	7726	7666	0.00
13/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1982	2026	1982	2026	0.00
13/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	8127	8138	8127	8138	0.00
13/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	314	325	314	325	0.00
13/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10488	10414	10488	10414	0.00
13/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1104	1134	1104	1134	0.00
13/03/2007	R201 On 03-May-07			Bond Future	7.6100	7.6200	109.8336	109.7446	30.00
13/03/2007	R201 On 02-August-07			Bond Future	7.5300	7.5490	107.9087	107.8041	0.00
13/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	51872	51032	51872	51032	0.00
13/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	357	407	357	407	0.00
13/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	57188	56296	57188	56296	0.00
13/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2653	2807	2653	2807	0.00
13/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	62729	61862	62729	61862	0.00
13/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	138	161	138	161	0.00
13/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	67075	66137	67075	66137	0.00
13/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1727	1835	1727	1835	0.00
13/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	65444	64572	65444	64572	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
13/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	108	127	108	127	0.00
13/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	69577	68630	69577	68630	0.00
13/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1548	1647	1548	1647	0.00
13/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	68155	67280	68155	67280	0.00
13/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	84	100	84	100	0.00
13/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	72089	71133	72089	71133	0.00
13/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1389	1479	1389	1479	0.00
13/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	78947	78063	78947	78063	0.00
13/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	30	37	30	37	0.00
13/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	82190	81206	82190	81206	0.00
13/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	894	957	894	957	0.00
13/03/2007	R203 On 03-May-07			Bond Future	7.5000	7.5200	106.4995	106.3819	0.00
13/03/2007	R203 On 02-August-07			Bond Future	7.4400	7.4580	108.9143	108.7908	0.00
13/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	70097	68931	70097	68931	0.00
13/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	42	53	42	53	0.00
13/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	74613	73465	74613	73465	0.00
13/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1103	1190	1103	1190	0.00
13/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	83384	82210	83384	82210	0.00
13/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	7	10	7	10	0.00
13/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	87162	85974	87162	85974	0.00
13/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	528	576	528	576	0.00
13/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	86674	85500	86674	85500	0.00
13/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	5	6	5	6	0.00
13/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	90314	89118	90314	89118	0.00
13/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	435	475	435	475	0.00
13/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	89951	88776	89951	88776	0.00
13/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	3	4	3	4	0.00
13/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	93466	92264	93466	92264	0.00
13/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	356	391	356	391	0.00
13/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	102915	101739	102915	101739	0.00
13/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
13/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	106044	104825	106044	104825	0.00
13/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	154	171	154	171	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
13/03/2007	R204 On 03-May-07			Bond Future	7.5000	7.5230	106.8291	106.6720	0.00
13/03/2007	R204 On 02-August-07			Bond Future	7.4500	7.4680	105.2137	105.0425	0.00
13/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	75264	73795	75264	73795	0.00
13/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	685	785	685	785	0.00
13/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	82638	81197	82638	81197	0.00
13/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4619	4891	4619	4891	0.00
13/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	88945	87422	88945	87422	0.00
13/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	275	323	275	323	0.00
13/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	94914	93395	94914	93395	0.00
13/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2978	3172	2978	3172	0.00
13/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	92365	90833	92365	90833	0.00
13/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	216	255	216	255	0.00
13/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	98029	96494	98029	96494	0.00
13/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2656	2833	2656	2833	0.00
13/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	95779	94241	95779	94241	0.00
13/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	168	200	168	200	0.00
13/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	101158	99607	101158	99607	0.00
13/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2364	2525	2364	2525	0.00
13/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	109348	107790	109348	107790	0.00
13/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	59	72	59	72	0.00
13/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	113767	112163	113767	112163	0.00
13/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1455	1565	1455	1565	0.00
13/03/2007	R206 On 03-May-07			Bond Future	7.6000	7.6130	101.7925	101.7410	0.00
13/03/2007	R206 On 02-August-07			Bond Future	7.5300	7.5370	100.3355	100.2752	0.00
13/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	12815	12566	12815	12566	0.00
13/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5276	5542	5276	5542	0.00
13/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	20217	19884	20217	19884	0.00
13/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	8986	9256	8986	9256	0.00
13/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	22136	21763	22136	21763	0.00
13/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1937	2079	1937	2079	0.00
13/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	28637	28221	28637	28221	0.00
13/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5110	5297	5110	5297	0.00
13/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	33212	32754	33212	32754	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
13/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	553	610	553	610	0.00
13/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	38305	37820	38305	37820	0.00
13/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2670	2788	2670	2788	0.00
13/03/2007	R207 On 03-May-07			Bond Future	7.4200	7.4250	100.8656	100.8253	0.00
13/03/2007	R207 On 02-August-07			Bond Future	7.3700	7.3720	99.5117	99.4636	0.00
13/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	82154	81756	82154	81756	0.00
13/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	38	43	38	43	0.00
13/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	86469	86027	86469	86027	0.00
13/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	964	1003	964	1003	0.00
13/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	96309	95907	96309	95907	0.00
13/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	7	8	7	8	0.00
13/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	100002	99543	100002	99543	0.00
13/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	456	477	456	477	0.00
13/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	99806	99404	99806	99404	0.00
13/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	5	5	5	5	0.00
13/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	103385	102923	103385	102923	0.00
13/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	374	392	374	392	0.00
13/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	103284	102882	103284	102882	0.00
13/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	3	3	3	3	0.00
13/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	106763	106298	106763	106298	0.00
13/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	306	321	306	321	0.00
13/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	117020	116618	117020	116618	0.00
13/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
13/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	120193	119721	120193	119721	0.00
13/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	131	139	131	139	0.00
13/03/2007	R209 On 03-May-07			Bond Future	7.0300	7.0700	91.0516	90.5993	0.00
13/03/2007	R209 On 02-August-07			Bond Future	6.9900	7.0300	93.0841	92.6292	0.00
13/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	15581	13679	15581	13679	0.00
13/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	18997	21617	18997	21617	0.00
13/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	29647	27432	29647	27432	0.00
13/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	28507	30840	28507	30840	0.00
13/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	31912	28862	31912	28862	0.00
13/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	7480	8952	7480	8952	0.00

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13/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	45395	42491	45395	42491	0.00
13/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16468	18112	16468	18112	0.00
13/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	5809	4934	5809	4934	0.00
13/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	38501	42149	38501	42149	0.00
13/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	17593	16071	17593	16071	0.00
13/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	45658	48684	45658	48684	0.00
13/03/2007	TRT1 On 03-May-07			Index Future	254.7300	254.4850	254.7300	254.4850	500.00
14/03/2007	CRD1 On 03-May-07			Index Future	110.0300	110.3140	110.0300	110.3140	10.00
14/03/2007	GOVI On 03-May-07			jGovi	256.9800	257.7920	256.9780	257.7920	144.00
14/03/2007	GOVI On 02-August-07			jGovi	262.5200	263.3520	262.5220	263.3520	69.00
14/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	219780	227920	219780	227920	0.00
14/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
14/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	220222	228521	220222	228521	0.00
14/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	1	2	1	0.00
14/03/2007	ILBI On 03-May-07			Index Future	273.9500	273.9930	273.9500	273.9930	0.00
14/03/2007	ILBI On 02-August-07			Index Future	280.2400	280.2730	280.2370	280.2730	0.00
14/03/2007	J153 On 31-August-10			jSwap	8.6700	8.6220	0.0348	0.0333	0.00
14/03/2007	J157 On 15-September-15			jSwap	8.3400	8.2920	0.0592	0.0621	0.00
14/03/2007	J186 On 21-December-26			jSwap	7.8300	7.7960	0.0334	0.0298	0.00
14/03/2007	J201 On 22-December-14			jSwap	8.3600	8.3200	0.0503	0.0478	0.00
14/03/2007	J203 On 15-September-17			jSwap	8.2500	8.2060	0.0552	0.0523	0.00
14/03/2007	J204 On 21-December-18			jSwap	8.1900	8.1350	0.0524	0.0486	0.00
14/03/2007	J207 On 15-January-20			jSwap	8.1300	8.0770	0.0103	0.0061	0.00
14/03/2007	JBAR On 21-December-05			jBar	9.1100	9.1170	0.0000	0.0000	0.00
14/03/2007	JFRA On 07-February-08			jFra	8.9900	8.9230	0.0219	0.0218	0.00
14/03/2007	JFRA On 03-May-07			jFra	9.2000	9.1860	0.0224	0.0224	0.00
14/03/2007	JFRA On 02-August-07			jFra	9.1800	9.1590	0.0224	0.0223	0.00
14/03/2007	JFRA On 01-November-07			jFra	9.1100	9.0680	0.0239	0.0238	0.00
14/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20790	20740	20790	20740	0.00
14/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17181	17282	17181	17282	0.00
14/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4132	4110	4132	4110	0.00
14/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	1	0	1	0.00
14/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4134	4081	4134	4081	0.00

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14/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	34	37	34	37	0.00
14/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4341	4242	4341	4242	0.00
14/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	122	133	122	133	0.00
14/03/2007	JN02 On 03-May-07			jNote	8.8400	8.7970	0.1611	0.1605	0.00
14/03/2007	JN02 On 02-August-07			jNote	8.7100	8.6620	0.1590	0.1582	0.00
14/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4252	4069	4252	4069	0.00
14/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	11765	12333	11765	12333	0.00
14/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8165	7865	8165	7865	0.00
14/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	17969	18605	17969	18605	0.00
14/03/2007	JN05 On 03-May-07			jNote	8.3800	8.3230	0.3380	0.3362	0.00
14/03/2007	JN05 On 02-August-07			jNote	8.3100	8.2500	0.3359	0.3340	0.00
14/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	227	177	227	177	0.00
14/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	35365	37619	35365	37619	0.00
14/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1771	1535	1771	1535	0.00
14/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	39814	42018	39814	42018	0.00
14/03/2007	JN10 On 03-May-07			jNote	8.1200	8.0790	0.5487	0.5469	0.00
14/03/2007	JN10 On 02-August-07			jNote	8.0700	8.0250	0.5467	0.5447	0.00
14/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	5	3	5	3	0.00
14/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	59320	62346	59320	62346	0.00
14/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	299	236	299	236	0.00
14/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	63232	66421	63232	66421	0.00
14/03/2007	JROD On 30-March-07			jRod	8.6800	8.6870	0.0019	0.0019	0.00
14/03/2007	JROD On 30-April-07			jRod	8.8000	8.8070	0.0021	0.0022	0.00
14/03/2007	JROD On 31-May-07			jRod	9.0000	9.0120	0.0027	0.0027	0.00
14/03/2007	OTH1 On 03-May-07			Index Future	253.3000	254.0620	253.3000	254.0620	15.00
14/03/2007	R153 On 03-May-07			Bond Future	7.9900	7.9350	116.7559	116.9119	366.00
14/03/2007	R153 On 02-August-07			Bond Future	7.9400	7.8900	119.1689	119.3140	0.00
14/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	16983	18373	16983	18373	0.00
14/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1067	896	1067	896	0.00
14/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19552	20688	19552	20688	0.00
14/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3457	3142	3457	3142	0.00
14/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	25379	26883	25379	26883	0.00
14/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	321	265	321	265	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
14/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	22509	23986	22509	23986	0.00
14/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	488	404	488	404	0.00
14/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24169	25392	24169	25392	0.00
14/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2398	2169	2398	2169	0.00
14/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	23937	25429	23937	25429	0.00
14/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	397	328	397	328	0.00
14/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25368	26609	25368	26609	0.00
14/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2183	1973	2183	1973	0.00
14/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26583	27841	26583	27841	0.00
14/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1986	1793	1986	1793	0.00
14/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	31232	32769	31232	32769	0.00
14/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	133	108	133	108	0.00
14/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31570	32885	31570	32885	0.00
14/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1351	1215	1351	1215	0.00
14/03/2007	R157 On 03-May-07			Bond Future	7.6500	7.5850	137.6170	138.0660	481.00
14/03/2007	R157 On 02-August-07			Bond Future	7.6100	7.5450	140.4853	140.9238	3.00
14/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8040	9952	8040	9952	75.00
14/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	18924	16346	18924	16346	0.00
14/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	67296	71173	67296	71173	0.00
14/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4063	3554	4063	3554	0.00
14/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	30342	34042	30342	34042	0.00
14/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4177	3388	4177	3388	60.00
14/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	62434	66800	62434	66800	0.00
14/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	549	425	549	425	0.00
14/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	96380	100858	96380	100858	0.00
14/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	48	36	48	36	0.00
14/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	76030	80469	76030	80469	0.00
14/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	216	165	216	165	0.00
14/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	79512	83547	79512	83547	0.00
14/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2690	2339	2690	2339	0.00
14/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	79435	83884	79435	83884	0.00
14/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	170	129	170	129	0.00
14/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	82612	86679	82612	86679	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
14/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2422	2104	2422	2104	0.00
14/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	82836	87293	82836	87293	0.00
14/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	133	101	133	101	0.00
14/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	85725	89821	85725	89821	0.00
14/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2180	1891	2180	1891	0.00
14/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	98271	102462	98271	102462	0.00
14/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1422	1228	1422	1228	0.00
14/03/2007	R186 On 03-May-07			Bond Future	7.3700	7.3420	136.1170	136.5247	0.00
14/03/2007	R186 On 02-August-07			Bond Future	7.3300	7.2940	133.8924	134.3125	0.00
14/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	105335	109335	105335	109335	0.00
14/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	679	602	679	602	0.00
14/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	115676	119473	115676	119473	0.00
14/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5799	5393	5799	5393	0.00
14/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	127039	131087	127039	131087	0.00
14/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	256	227	256	227	0.00
14/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	135635	139565	135635	139565	0.00
14/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3770	3499	3770	3499	0.00
14/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	137770	141829	137770	141829	0.00
14/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	154	137	154	137	0.00
14/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	140648	144604	140648	144604	0.00
14/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3382	3136	3382	3136	0.00
14/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	145663	149643	145663	149643	0.00
14/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3032	2811	3032	2811	0.00
14/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	158886	162957	158886	162957	0.00
14/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	54	49	54	49	0.00
14/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	165673	169729	165673	169729	0.00
14/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1952	1807	1952	1807	0.00
14/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	132417	136472	132417	136472	0.00
14/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	199	177	199	177	0.00
14/03/2007	R196 On 03-May-07			Bond Future	8.3400	8.2840	104.5876	104.6852	0.00
14/03/2007	R196 On 02-August-07			Bond Future	8.1800	8.1080	106.9662	107.0661	0.00
14/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1775	2222	1775	2222	0.00
14/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3325	2796	3325	2796	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
14/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4807	5382	4807	5382	0.00
14/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3721	3297	3721	3297	0.00
14/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4019	4719	4019	4719	0.00
14/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1364	1087	1364	1087	0.00
14/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7022	7726	7022	7726	0.00
14/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2278	1982	2278	1982	0.00
14/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7254	8127	7254	8127	0.00
14/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	417	314	417	314	0.00
14/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9678	10488	9678	10488	0.00
14/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1293	1104	1293	1104	0.00
14/03/2007	R201 On 03-May-07			Bond Future	7.6700	7.6050	109.4308	109.8336	30.00
14/03/2007	R201 On 02-August-07			Bond Future	7.6000	7.5310	107.4909	107.9087	0.00
14/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	47967	51872	47967	51872	0.00
14/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	481	357	481	357	0.00
14/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	53486	57188	53486	57188	0.00
14/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3129	2653	3129	2653	0.00
14/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	58752	62729	58752	62729	0.00
14/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	190	138	190	138	0.00
14/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	63223	67075	63223	67075	0.00
14/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2052	1727	2052	1727	0.00
14/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	61456	65444	61456	65444	0.00
14/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	149	108	149	108	0.00
14/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	65694	69577	65694	69577	0.00
14/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1843	1548	1843	1548	0.00
14/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	64159	68155	64159	68155	0.00
14/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	117	84	117	84	0.00
14/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	68178	72089	68178	72089	0.00
14/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1656	1389	1656	1389	0.00
14/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	74930	78947	74930	78947	0.00
14/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	42	30	42	30	0.00
14/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78190	82190	78190	82190	0.00
14/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1073	894	1073	894	0.00
14/03/2007	R203 On 03-May-07			Bond Future	7.5700	7.5040	105.9935	106.4995	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
14/03/2007	R203 On 02-August-07			Bond Future	7.5100	7.4410	108.4067	108.9143	0.00
14/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	65063	70097	65063	70097	0.00
14/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	68	42	68	42	0.00
14/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	69818	74613	69818	74613	0.00
14/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1384	1103	1384	1103	0.00
14/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	78329	83384	78329	83384	0.00
14/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	13	7	13	7	0.00
14/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	82235	87162	82235	87162	0.00
14/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	677	528	677	528	0.00
14/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	81617	86674	81617	86674	0.00
14/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	8	5	8	5	0.00
14/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	85363	90314	85363	90314	0.00
14/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	560	435	560	435	0.00
14/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	84893	89951	84893	89951	0.00
14/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	5	3	5	3	0.00
14/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	88495	93466	88495	93466	0.00
14/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	462	356	462	356	0.00
14/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	97855	102915	97855	102915	0.00
14/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	1	0	1	0	0.00
14/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	101017	106044	101017	106044	0.00
14/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	204	154	204	154	0.00
14/03/2007	R204 On 03-May-07			Bond Future	7.5700	7.5030	106.3355	106.8291	0.00
14/03/2007	R204 On 02-August-07			Bond Future	7.5100	7.4460	104.7088	105.2137	0.00
14/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	70498	75264	70498	75264	0.00
14/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	855	685	855	685	0.00
14/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	78199	82638	78199	82638	0.00
14/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5229	4619	5229	4619	0.00
14/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	84083	88945	84083	88945	0.00
14/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	349	275	349	275	0.00
14/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	90288	94914	90288	94914	0.00
14/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3401	2978	3401	2978	0.00
14/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	87488	92365	87488	92365	0.00
14/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	275	216	275	216	0.00

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14/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	93364	98029	93364	98029	0.00
14/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3039	2656	3039	2656	0.00
14/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	90891	95779	90891	95779	0.00
14/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	216	168	216	168	0.00
14/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	96456	101158	96456	101158	0.00
14/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2711	2364	2711	2364	0.00
14/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	104430	109348	104430	109348	0.00
14/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	76	59	76	59	0.00
14/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	108946	113767	108946	113767	0.00
14/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1684	1455	1684	1455	0.00
14/03/2007	R206 On 03-May-07			Bond Future	7.6700	7.6030	101.4634	101.7925	0.00
14/03/2007	R206 On 02-August-07			Bond Future	7.5900	7.5250	99.9994	100.3355	0.00
14/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	10717	12815	10717	12815	0.00
14/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6469	5276	6469	5276	0.00
14/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18103	20217	18103	20217	0.00
14/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10233	8986	10233	8986	0.00
14/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	19404	22136	19404	22136	0.00
14/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2496	1937	2496	1937	0.00
14/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	26103	28637	26103	28637	0.00
14/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5936	5110	5936	5110	0.00
14/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	30118	33212	30118	33212	0.00
14/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	750	553	750	553	0.00
14/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	35442	38305	35442	38305	0.00
14/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3167	2670	3167	2670	0.00
14/03/2007	R207 On 03-May-07			Bond Future	7.4900	7.4200	100.3197	100.8656	0.00
14/03/2007	R207 On 02-August-07			Bond Future	7.4400	7.3660	98.9613	99.5117	0.00
14/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	76717	82154	76717	82154	0.00
14/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	59	38	59	38	0.00
14/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	81213	86469	81213	86469	0.00
14/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1211	964	1211	964	0.00
14/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	90855	96309	90855	96309	0.00
14/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	12	7	12	7	0.00
14/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	94628	100002	94628	100002	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
14/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	585	456	585	456	0.00
14/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	94350	99806	94350	99806	0.00
14/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	7	5	7	5	0.00
14/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	97990	103385	97990	103385	0.00
14/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	482	374	482	374	0.00
14/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	97828	103284	97828	103284	0.00
14/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	5	3	5	3	0.00
14/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	101350	106763	101350	106763	0.00
14/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	396	306	396	306	0.00
14/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	111562	117020	111562	117020	0.00
14/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	1	0	1	0	0.00
14/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	114732	120193	114732	120193	0.00
14/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	173	131	173	131	0.00
14/03/2007	R209 On 03-May-07			Bond Future	7.0700	7.0300	90.5993	91.0516	0.00
14/03/2007	R209 On 02-August-07			Bond Future	7.0300	6.9900	92.6292	93.0841	0.00
14/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	13348	15581	13348	15581	0.00
14/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	21286	18997	21286	18997	0.00
14/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	27228	29647	27228	29647	0.00
14/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30636	28507	30636	28507	0.00
14/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	28564	31912	28564	31912	0.00
14/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	8655	7480	8655	7480	0.00
14/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	42301	45395	42301	45395	0.00
14/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	17922	16468	17922	16468	0.00
14/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	4696	5809	4696	5809	0.00
14/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	41910	38501	41910	38501	0.00
14/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	15883	17593	15883	17593	0.00
14/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	48496	45658	48496	45658	0.00
14/03/2007	TRT1 On 03-May-07			Index Future	253.9300	254.7300	253.9290	254.7300	500.00
15/03/2007	CRD1 On 03-May-07			Index Future	110.0000	110.0300	110.0000	110.0300	10.00
15/03/2007	GOVI On 03-May-07			jGovi	257.3500	256.9780	257.3490	256.9780	144.00
15/03/2007	GOVI On 02-August-07			jGovi	262.9000	262.5220	262.9010	262.5220	69.00
15/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	223490	219780	223490	219780	0.00
15/03/2007	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
15/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	224012	220222	224012	220222	0.00
15/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	2	2	2	0.00
15/03/2007	ILBI On 03-May-07			Index Future	274.4800	273.9500	274.4780	273.9500	0.00
15/03/2007	ILBI On 02-August-07			Index Future	280.7800	280.2370	280.7750	280.2370	0.00
15/03/2007	J153 On 31-August-10			jSwap	8.6500	8.6730	0.0342	0.0348	0.00
15/03/2007	J157 On 15-September-15			jSwap	8.2500	8.3360	0.0597	0.0592	0.00
15/03/2007	J186 On 21-December-26			jSwap	7.7900	7.8320	0.0296	0.0334	0.00
15/03/2007	J201 On 22-December-14			jSwap	8.3300	8.3640	0.0482	0.0503	0.00
15/03/2007	J203 On 15-September-17			jSwap	8.1600	8.2470	0.0453	0.0552	0.00
15/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1860	0.0483	0.0524	0.00
15/03/2007	J207 On 15-January-20			jSwap	8.0700	8.1290	0.0057	0.0103	0.00
15/03/2007	JBAR On 21-December-05			jBar	0.0000	9.1130	0.0000	0.0000	0.00
15/03/2007	JFRA On 07-February-08			jFra	8.9800	8.9850	0.0219	0.0219	0.00
15/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1950	0.0224	0.0224	0.00
15/03/2007	JFRA On 02-August-07			jFra	9.1700	9.1820	0.0223	0.0224	0.00
15/03/2007	JFRA On 01-November-07			jFra	9.1000	9.1100	0.0239	0.0239	0.00
15/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20753	20790	20753	20790	0.00
15/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17160	17181	17160	17181	0.00
15/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4127	4132	4127	4132	0.00
15/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
15/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4105	4134	4105	4134	0.00
15/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	34	34	34	34	0.00
15/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4323	4341	4323	4341	0.00
15/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	122	122	122	122	0.00
15/03/2007	JN02 On 03-May-07			jNote	8.8300	8.8380	0.1609	0.1611	0.00
15/03/2007	JN02 On 02-August-07			jNote	8.7000	8.7130	0.1588	0.1590	0.00
15/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4109	4252	4109	4252	0.00
15/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	11842	11765	11842	11765	0.00
15/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8008	8165	8008	8165	0.00
15/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18124	17969	18124	17969	0.00
15/03/2007	JN05 On 03-May-07			jNote	8.3500	8.3790	0.3371	0.3380	0.00
15/03/2007	JN05 On 02-August-07			jNote	8.2800	8.3090	0.3349	0.3359	0.00
15/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	184	227	184	227	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
15/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36428	35365	36428	35365	0.00
15/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1616	1771	1616	1771	0.00
15/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	40895	39814	40895	39814	0.00
15/03/2007	JN10 On 03-May-07			jNote	8.0800	8.1220	0.5463	0.5487	0.00
15/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0710	0.5442	0.5467	0.00
15/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	2	5	2	5	0.00
15/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62586	59320	62586	59320	0.00
15/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	220	299	220	299	0.00
15/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66648	63232	66648	63232	0.00
15/03/2007	JROD On 30-March-07			jRod	8.6800	8.6840	0.0019	0.0019	0.00
15/03/2007	JROD On 30-April-07			jRod	8.7900	8.7980	0.0021	0.0021	0.00
15/03/2007	JROD On 31-May-07			jRod	9.0000	9.0000	0.0027	0.0027	0.00
15/03/2007	OTH1 On 03-May-07			Index Future	253.6800	253.3000	253.6780	253.3000	15.00
15/03/2007	R153 On 03-May-07			Bond Future	7.9800	7.9850	116.7870	116.7559	366.00
15/03/2007	R153 On 02-August-07			Bond Future	7.9300	7.9400	119.1979	119.1689	0.00
15/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17220	16983	17220	16983	0.00
15/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	992	1067	992	1067	0.00
15/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19745	19552	19745	19552	0.00
15/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3361	3457	3361	3457	0.00
15/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	25660	25379	25660	25379	0.00
15/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	291	321	291	321	0.00
15/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	22778	22509	22778	22509	0.00
15/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	446	488	446	488	0.00
15/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24385	24169	24385	24169	0.00
15/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2324	2398	2324	2398	0.00
15/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	24213	23937	24213	23937	0.00
15/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	361	397	361	397	0.00
15/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25589	25368	25589	25368	0.00
15/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2114	2183	2114	2183	0.00
15/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26808	26583	26808	26583	0.00
15/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1922	1986	1922	1986	0.00
15/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	31530	31232	31530	31232	0.00
15/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	118	133	118	133	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
15/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31812	31570	31812	31570	0.00
15/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1303	1351	1303	1351	0.00
15/03/2007	R157 On 03-May-07			Bond Future	7.6200	7.6450	137.8413	137.6170	481.00
15/03/2007	R157 On 02-August-07			Bond Future	7.5800	7.6050	140.7043	140.4853	3.00
15/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8779	8040	8779	8040	75.00
15/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	17420	18924	17420	18924	0.00
15/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	69160	67296	69160	67296	0.00
15/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3736	4063	3736	4063	0.00
15/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	32032	30342	32032	30342	0.00
15/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3625	4177	3625	4177	60.00
15/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	64571	62434	64571	62434	0.00
15/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	444	549	444	549	0.00
15/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	98611	96380	98611	96380	0.00
15/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	36	48	36	48	0.00
15/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78226	76030	78226	76030	0.00
15/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	170	216	170	216	0.00
15/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81471	79512	81471	79512	0.00
15/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2458	2690	2458	2690	0.00
15/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	81639	79435	81639	79435	0.00
15/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	132	170	132	170	0.00
15/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84590	82612	84590	82612	0.00
15/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2210	2422	2210	2422	0.00
15/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85048	82836	85048	82836	0.00
15/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	103	133	103	133	0.00
15/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	87721	85725	87721	85725	0.00
15/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1986	2180	1986	2180	0.00
15/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	100327	98271	100327	98271	0.00
15/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1288	1422	1288	1422	0.00
15/03/2007	R186 On 03-May-07			Bond Future	7.3300	7.3740	136.6908	136.1170	0.00
15/03/2007	R186 On 02-August-07			Bond Future	7.2800	7.3270	134.4914	133.8924	0.00
15/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	110889	105335	110889	105335	0.00
15/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	494	679	494	679	0.00
15/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	120941	115676	120941	115676	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
15/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5074	5799	5074	5799	0.00
15/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	132701	127039	132701	127039	0.00
15/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	179	256	179	256	0.00
15/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	141124	135635	141124	135635	0.00
15/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3270	3770	3270	3770	0.00
15/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	143460	137770	143460	137770	0.00
15/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	106	154	106	154	0.00
15/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	146182	140648	146182	140648	0.00
15/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2926	3382	2926	3382	0.00
15/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	151238	145663	151238	145663	0.00
15/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2618	3032	2618	3032	0.00
15/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	164606	158886	164606	158886	0.00
15/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	36	54	36	54	0.00
15/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	171382	165673	171382	165673	0.00
15/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1672	1952	1672	1952	0.00
15/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	138095	132417	138095	132417	0.00
15/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	138	199	138	199	0.00
15/03/2007	R196 On 03-May-07			Bond Future	8.3300	8.3420	104.6145	104.5876	0.00
15/03/2007	R196 On 02-August-07			Bond Future	8.1600	8.1760	106.9926	106.9662	0.00
15/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1861	1775	1861	1775	0.00
15/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3142	3325	3142	3325	0.00
15/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4937	4807	4937	4807	0.00
15/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3586	3721	3586	3721	0.00
15/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4179	4019	4179	4019	0.00
15/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1255	1364	1255	1364	0.00
15/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7188	7022	7188	7022	0.00
15/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2180	2278	2180	2278	0.00
15/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7476	7254	7476	7254	0.00
15/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	370	417	370	417	0.00
15/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9876	9678	9876	9678	0.00
15/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1227	1293	1227	1293	0.00
15/03/2007	R201 On 03-May-07			Bond Future	7.6400	7.6730	109.6083	109.4308	30.00
15/03/2007	R201 On 02-August-07			Bond Future	7.5700	7.6030	107.6764	107.4909	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
15/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	49651	47967	49651	47967	0.00
15/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	390	481	390	481	0.00
15/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	55072	53486	55072	53486	0.00
15/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2861	3129	2861	3129	0.00
15/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	60486	58752	60486	58752	0.00
15/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	149	190	149	190	0.00
15/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	64888	63223	64888	63223	0.00
15/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1863	2052	1863	2052	0.00
15/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	63198	61456	63198	61456	0.00
15/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	116	149	116	149	0.00
15/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	67376	65694	67376	65694	0.00
15/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1671	1843	1671	1843	0.00
15/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	65907	64159	65907	64159	0.00
15/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	90	117	90	117	0.00
15/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	69875	68178	69875	68178	0.00
15/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1499	1656	1499	1656	0.00
15/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	76695	74930	76695	74930	0.00
15/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	32	42	32	42	0.00
15/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	79937	78190	79937	78190	0.00
15/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	965	1073	965	1073	0.00
15/03/2007	R203 On 03-May-07			Bond Future	7.5400	7.5730	106.2131	105.9935	0.00
15/03/2007	R203 On 02-August-07			Bond Future	7.4800	7.5110	108.6311	108.4067	0.00
15/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	67240	65063	67240	65063	0.00
15/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	49	68	49	68	0.00
15/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71902	69818	71902	69818	0.00
15/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1224	1384	1224	1384	0.00
15/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	80521	78329	80521	78329	0.00
15/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	8	13	8	13	0.00
15/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	84392	82235	84392	82235	0.00
15/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	590	677	590	677	0.00
15/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	83811	81617	83811	81617	0.00
15/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	5	8	5	8	0.00
15/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	87533	85363	87533	85363	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
15/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	486	560	486	560	0.00
15/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	87087	84893	87087	84893	0.00
15/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	3	5	3	5	0.00
15/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	90676	88495	90676	88495	0.00
15/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	399	462	399	462	0.00
15/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	100051	97855	100051	97855	0.00
15/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
15/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	103231	101017	103231	101017	0.00
15/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	174	204	174	204	0.00
15/03/2007	R204 On 03-May-07			Bond Future	7.5400	7.5660	106.5701	106.3355	0.00
15/03/2007	R204 On 02-August-07			Bond Future	7.4800	7.5110	104.9492	104.7088	0.00
15/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	72702	70498	72702	70498	0.00
15/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	712	855	712	855	0.00
15/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80224	78199	80224	78199	0.00
15/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4850	5229	4850	5229	0.00
15/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	86363	84083	86363	84083	0.00
15/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	282	349	282	349	0.00
15/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	92422	90288	92422	90288	0.00
15/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3131	3401	3131	3401	0.00
15/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	89780	87488	89780	87488	0.00
15/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	221	275	221	275	0.00
15/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	95521	93364	95521	93364	0.00
15/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2793	3039	2793	3039	0.00
15/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	93193	90891	93193	90891	0.00
15/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	172	216	172	216	0.00
15/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	98636	96456	98636	96456	0.00
15/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2487	2711	2487	2711	0.00
15/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	106759	104430	106759	104430	0.00
15/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	59	76	59	76	0.00
15/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	111198	108946	111198	108946	0.00
15/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1532	1684	1532	1684	0.00
15/03/2007	R206 On 03-May-07			Bond Future	7.6400	7.6670	101.5918	101.4634	0.00
15/03/2007	R206 On 02-August-07			Bond Future	7.5700	7.5920	100.1297	99.9994	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
15/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	11400	10717	11400	10717	0.00
15/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5868	6469	5868	6469	0.00
15/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18842	18103	18842	18103	0.00
15/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9670	10233	9670	10233	0.00
15/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	20375	19404	20375	19404	0.00
15/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2183	2496	2183	2496	0.00
15/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27017	26103	27017	26103	0.00
15/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5548	5936	5548	5936	0.00
15/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31279	30118	31279	30118	0.00
15/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	628	750	628	750	0.00
15/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36501	35442	36501	35442	0.00
15/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2924	3167	2924	3167	0.00
15/03/2007	R207 On 03-May-07			Bond Future	7.4600	7.4880	100.5600	100.3197	0.00
15/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.4350	99.2081	98.9613	0.00
15/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	79103	76717	79103	76717	0.00
15/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	42	59	42	59	0.00
15/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	83536	81213	83536	81213	0.00
15/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1067	1211	1067	1211	0.00
15/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	93254	90855	93254	90855	0.00
15/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	8	12	8	12	0.00
15/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97018	94628	97018	94628	0.00
15/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	507	585	507	585	0.00
15/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	96751	94350	96751	94350	0.00
15/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	5	7	5	7	0.00
15/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	100392	97990	100392	97990	0.00
15/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	417	482	417	482	0.00
15/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	100230	97828	100230	97828	0.00
15/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	3	5	3	5	0.00
15/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	103762	101350	103762	101350	0.00
15/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	341	396	341	396	0.00
15/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	113965	111562	113965	111562	0.00
15/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
15/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117173	114732	117173	114732	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
15/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	147	173	147	173	0.00
15/03/2007	R209 On 03-May-07			Bond Future	7.0300	7.0700	91.0516	90.5993	0.00
15/03/2007	R209 On 02-August-07			Bond Future	6.9900	7.0300	93.0841	92.6292	0.00
15/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	15241	13348	15241	13348	0.00
15/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	18657	21286	18657	21286	0.00
15/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	29442	27228	29442	27228	0.00
15/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	28302	30636	28302	30636	0.00
15/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	31628	28564	31628	28564	0.00
15/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	7196	8655	7196	8655	0.00
15/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	45209	42301	45209	42301	0.00
15/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16281	17922	16281	17922	0.00
15/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	5547	4696	5547	4696	0.00
15/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	38240	41910	38240	41910	0.00
15/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	17399	15883	17399	15883	0.00
15/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	45464	48496	45464	48496	0.00
15/03/2007	TRT1 On 03-May-07			Index Future	254.2900	253.9290	254.2920	253.9290	500.00
16/03/2007	CRD1 On 03-May-07			Index Future	110.1500	110.0000	110.1540	110.0000	10.00
16/03/2007	GOVI On 03-May-07			jGovi	257.4900	257.3490	257.4940	257.3490	144.00
16/03/2007	GOVI On 02-August-07			jGovi	263.0500	262.9010	263.0500	262.9010	69.00
16/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	224940	223490	224940	223490	0.00
16/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
16/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	225501	224012	225501	224012	0.00
16/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	2	1	2	0.00
16/03/2007	ILBI On 03-May-07			Index Future	274.4600	274.4780	274.4590	274.4780	0.00
16/03/2007	ILBI On 02-August-07			Index Future	280.7500	280.7750	280.7520	280.7750	0.00
16/03/2007	J153 On 31-August-10			jSwap	8.6400	8.6510	0.0339	0.0342	0.00
16/03/2007	J157 On 15-September-15			jSwap	8.2500	8.2530	0.0600	0.0597	0.00
16/03/2007	J186 On 21-December-26			jSwap	7.7800	7.7930	0.0279	0.0296	0.00
16/03/2007	J201 On 22-December-14			jSwap	8.3300	8.3280	0.0482	0.0482	0.00
16/03/2007	J203 On 15-September-17			jSwap	8.1600	8.1560	0.0454	0.0453	0.00
16/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1310	0.0480	0.0483	0.00
16/03/2007	J207 On 15-January-20			jSwap	8.0600	8.0710	0.0052	0.0057	0.00
16/03/2007	JBAR On 21-December-05			jBar	9.1200	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2007	JFRA On 07-February-08			jFra	8.9800	8.9790	0.0219	0.0219	0.00
16/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1930	0.0224	0.0224	0.00
16/03/2007	JFRA On 02-August-07			jFra	9.1600	9.1700	0.0223	0.0223	0.00
16/03/2007	JFRA On 01-November-07			jFra	9.0900	9.1030	0.0238	0.0239	0.00
16/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20727	20753	20727	20753	0.00
16/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17128	17160	17128	17160	0.00
16/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4112	4127	4112	4127	0.00
16/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
16/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4071	4105	4071	4105	0.00
16/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	35	34	35	34	0.00
16/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4299	4323	4299	4323	0.00
16/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	123	122	123	122	0.00
16/03/2007	JN02 On 03-May-07			jNote	8.8200	8.8260	0.1608	0.1609	0.00
16/03/2007	JN02 On 02-August-07			jNote	8.6900	8.6960	0.1587	0.1588	0.00
16/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	3992	4109	3992	4109	0.00
16/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	11872	11842	11872	11842	0.00
16/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7925	8008	7925	8008	0.00
16/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	18152	18124	18152	18124	0.00
16/03/2007	JN05 On 03-May-07			jNote	8.3400	8.3520	0.3366	0.3371	0.00
16/03/2007	JN05 On 02-August-07			jNote	8.2700	8.2790	0.3345	0.3349	0.00
16/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	159	184	159	184	0.00
16/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36979	36428	36979	36428	0.00
16/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1545	1616	1545	1616	0.00
16/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	41320	40895	41320	40895	0.00
16/03/2007	JN10 On 03-May-07			jNote	8.0800	8.0750	0.5464	0.5463	0.00
16/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0210	0.5443	0.5442	0.00
16/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	2	2	2	2	0.00
16/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62599	62586	62599	62586	0.00
16/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	215	220	215	220	0.00
16/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66655	66648	66655	66648	0.00
16/03/2007	JROD On 30-March-07			jRod	8.6800	8.6830	0.0024	0.0019	0.00
16/03/2007	JROD On 30-April-07			jRod	8.7800	8.7940	0.0026	0.0021	0.00
16/03/2007	JROD On 31-May-07			jRod	8.9800	8.9950	0.0031	0.0027	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
16/03/2007	OTH1 On 03-May-07			Index Future	253.8200	253.6780	253.8220	253.6780	15.00
16/03/2007	R153 On 03-May-07			Bond Future	7.9600	7.9750	116.8494	116.7870	366.00
16/03/2007	R153 On 02-August-07			Bond Future	7.9100	7.9300	119.2559	119.1979	0.00
16/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17733	17220	17733	17220	0.00
16/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	881	992	881	992	0.00
16/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	20163	19745	20163	19745	0.00
16/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3199	3361	3199	3361	0.00
16/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26243	25660	26243	25660	0.00
16/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	249	291	249	291	0.00
16/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23344	22778	23344	22778	0.00
16/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	387	446	387	446	0.00
16/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24843	24385	24843	24385	0.00
16/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2201	2324	2201	2324	0.00
16/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	24788	24213	24788	24213	0.00
16/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	311	361	311	361	0.00
16/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	26056	25589	26056	25589	0.00
16/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2000	2114	2000	2114	0.00
16/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	27283	26808	27283	26808	0.00
16/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1816	1922	1816	1922	0.00
16/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32134	31530	32134	31530	0.00
16/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	99	118	99	118	0.00
16/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32315	31812	32315	31812	0.00
16/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1226	1303	1226	1303	0.00
16/03/2007	R157 On 03-May-07			Bond Future	7.6100	7.6150	137.9161	137.8413	481.00
16/03/2007	R157 On 02-August-07			Bond Future	7.5700	7.5750	140.7409	140.7043	3.00
16/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8954	8779	8954	8779	75.00
16/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16847	17420	16847	17420	0.00
16/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	69436	69160	69436	69160	0.00
16/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3647	3736	3647	3736	0.00
16/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	32546	32032	32546	32032	0.00
16/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3390	3625	3390	3625	60.00
16/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	65272	64571	65272	64571	0.00
16/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	396	444	396	444	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
16/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	99354	98611	99354	98611	0.00
16/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	31	36	31	36	0.00
16/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78953	78226	78953	78226	0.00
16/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	148	170	148	170	0.00
16/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81771	81471	81771	81471	0.00
16/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2393	2458	2393	2458	0.00
16/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	82370	81639	82370	81639	0.00
16/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	115	132	115	132	0.00
16/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84895	84590	84895	84590	0.00
16/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2150	2210	2150	2210	0.00
16/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85783	85048	85783	85048	0.00
16/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	89	103	89	103	0.00
16/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	88031	87721	88031	87721	0.00
16/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1930	1986	1930	1986	0.00
16/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	100652	100327	100652	100327	0.00
16/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1248	1288	1248	1288	0.00
16/03/2007	R186 On 03-May-07			Bond Future	7.3100	7.3290	136.8830	136.6908	0.00
16/03/2007	R186 On 02-August-07			Bond Future	7.2700	7.2800	134.6834	134.4914	0.00
16/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	112740	110889	112740	110889	0.00
16/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	424	494	424	494	0.00
16/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	122603	120941	122603	120941	0.00
16/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4815	5074	4815	5074	0.00
16/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	134592	132701	134592	132701	0.00
16/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	150	179	150	179	0.00
16/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	142863	141124	142863	141124	0.00
16/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3089	3270	3089	3270	0.00
16/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	145362	143460	145362	143460	0.00
16/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	87	106	87	106	0.00
16/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	147938	146182	147938	146182	0.00
16/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2761	2926	2761	2926	0.00
16/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	153008	151238	153008	151238	0.00
16/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2468	2618	2468	2618	0.00
16/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	166520	164606	166520	164606	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
16/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	29	36	29	36	0.00
16/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	173200	171382	173200	171382	0.00
16/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1569	1672	1569	1672	0.00
16/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	139992	138095	139992	138095	0.00
16/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	115	138	115	138	0.00
16/03/2007	R196 On 03-May-07			Bond Future	8.3100	8.3260	104.6398	104.6145	0.00
16/03/2007	R196 On 02-August-07			Bond Future	8.1400	8.1580	107.0206	106.9926	0.00
16/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1944	1861	1944	1861	0.00
16/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2972	3142	2972	3142	0.00
16/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5077	4937	5077	4937	0.00
16/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3448	3586	3448	3586	0.00
16/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4331	4179	4331	4179	0.00
16/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1155	1255	1155	1255	0.00
16/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7367	7188	7367	7188	0.00
16/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2080	2180	2080	2180	0.00
16/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7687	7476	7687	7476	0.00
16/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	328	370	328	370	0.00
16/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10088	9876	10088	9876	0.00
16/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1160	1227	1160	1227	0.00
16/03/2007	R201 On 03-May-07			Bond Future	7.6300	7.6430	109.6675	109.6083	30.00
16/03/2007	R201 On 02-August-07			Bond Future	7.5600	7.5710	107.7344	107.6764	0.00
16/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	50202	49651	50202	49651	0.00
16/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	349	390	349	390	0.00
16/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	55549	55072	55549	55072	0.00
16/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2758	2861	2758	2861	0.00
16/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	61060	60486	61060	60486	0.00
16/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	131	149	131	149	0.00
16/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	65395	64888	65395	64888	0.00
16/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1790	1863	1790	1863	0.00
16/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	63775	63198	63775	63198	0.00
16/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	101	116	101	116	0.00
16/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	67889	67376	67889	67376	0.00
16/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1603	1671	1603	1671	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
16/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	66488	65907	66488	65907	0.00
16/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	78	90	78	90	0.00
16/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	70394	69875	70394	69875	0.00
16/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1437	1499	1437	1499	0.00
16/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	77282	76695	77282	76695	0.00
16/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	27	32	27	32	0.00
16/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	80474	79937	80474	79937	0.00
16/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	922	965	922	965	0.00
16/03/2007	R203 On 03-May-07			Bond Future	7.5200	7.5430	106.3598	106.2131	0.00
16/03/2007	R203 On 02-August-07			Bond Future	7.4600	7.4800	108.7835	108.6311	0.00
16/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	68696	67240	68696	67240	0.00
16/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	37	49	37	49	0.00
16/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	73320	71902	73320	71902	0.00
16/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1118	1224	1118	1224	0.00
16/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	81986	80521	81986	80521	0.00
16/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	6	8	6	8	0.00
16/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85858	84392	85858	84392	0.00
16/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	532	590	532	590	0.00
16/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	85277	83811	85277	83811	0.00
16/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	4	5	4	5	0.00
16/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	89008	87533	89008	87533	0.00
16/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	437	486	437	486	0.00
16/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	88554	87087	88554	87087	0.00
16/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	2	3	2	3	0.00
16/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	92159	90676	92159	90676	0.00
16/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	358	399	358	399	0.00
16/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	101518	100051	101518	100051	0.00
16/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
16/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	104735	103231	104735	103231	0.00
16/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	154	174	154	174	0.00
16/03/2007	R204 On 03-May-07			Bond Future	7.5200	7.5360	106.6877	106.5701	0.00
16/03/2007	R204 On 02-August-07			Bond Future	7.4700	7.4800	105.0658	104.9492	0.00
16/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	73796	72702	73796	72702	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
16/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	630	712	630	712	0.00
16/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	81186	80224	81186	80224	0.00
16/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4646	4850	4646	4850	0.00
16/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	87500	86363	87500	86363	0.00
16/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	244	282	244	282	0.00
16/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93442	92422	93442	92422	0.00
16/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2985	3131	2985	3131	0.00
16/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	90925	89780	90925	89780	0.00
16/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	190	221	190	221	0.00
16/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96554	95521	96554	95521	0.00
16/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2660	2793	2660	2793	0.00
16/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	94344	93193	94344	93193	0.00
16/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	146	172	146	172	0.00
16/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99680	98636	99680	98636	0.00
16/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2365	2487	2365	2487	0.00
16/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	107924	106759	107924	106759	0.00
16/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	49	59	49	59	0.00
16/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	112282	111198	112282	111198	0.00
16/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1450	1532	1450	1532	0.00
16/03/2007	R206 On 03-May-07			Bond Future	7.6300	7.6420	101.6689	101.5918	0.00
16/03/2007	R206 On 02-August-07			Bond Future	7.5500	7.5660	100.2099	100.1297	0.00
16/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	11792	11400	11792	11400	0.00
16/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5489	5868	5489	5868	0.00
16/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	19289	18842	19289	18842	0.00
16/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9314	9670	9314	9670	0.00
16/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	20949	20375	20949	20375	0.00
16/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1986	2183	1986	2183	0.00
16/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27574	27017	27574	27017	0.00
16/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5303	5548	5303	5548	0.00
16/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31974	31279	31974	31279	0.00
16/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	551	628	551	628	0.00
16/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	37150	36501	37150	36501	0.00
16/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2770	2924	2770	2924	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
16/03/2007	R207 On 03-May-07			Bond Future	7.4400	7.4580	100.6805	100.5600	0.00
16/03/2007	R207 On 02-August-07			Bond Future	7.3900	7.4040	99.3278	99.2081	0.00
16/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	80299	79103	80299	79103	0.00
16/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	34	42	34	42	0.00
16/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	84659	83536	84659	83536	0.00
16/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	993	1067	993	1067	0.00
16/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	94457	93254	94457	93254	0.00
16/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	6	8	6	8	0.00
16/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	98175	97018	98175	97018	0.00
16/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	467	507	467	507	0.00
16/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	97954	96751	97954	96751	0.00
16/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	4	5	4	5	0.00
16/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	101555	100392	101555	100392	0.00
16/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	383	417	383	417	0.00
16/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	101433	100230	101433	100230	0.00
16/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	2	3	2	3	0.00
16/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	104931	103762	104931	103762	0.00
16/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	313	341	313	341	0.00
16/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	115169	113965	115169	113965	0.00
16/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
16/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	118356	117173	118356	117173	0.00
16/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	133	147	133	147	0.00
16/03/2007	R209 On 03-May-07			Bond Future	7.0200	7.0300	91.1652	91.0516	0.00
16/03/2007	R209 On 02-August-07			Bond Future	6.9900	6.9900	93.1412	93.0841	0.00
16/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	15616	15241	15616	15241	0.00
16/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	17896	18657	17896	18657	0.00
16/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	29638	29442	29638	29442	0.00
16/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	27926	28302	27926	28302	0.00
16/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	32320	31628	32320	31628	0.00
16/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	6751	7196	6751	7196	0.00
16/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	45500	45209	45500	45209	0.00
16/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16001	16281	16001	16281	0.00
16/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	5680	5547	5680	5547	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
16/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	37236	38240	37236	38240	0.00
16/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	17511	17399	17511	17399	0.00
16/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	45005	45464	45005	45464	0.00
16/03/2007	TRT1 On 03-May-07			Index Future	254.4400	254.2920	254.4370	254.2920	500.00
19/03/2007	CRD1 On 03-May-07			Index Future	109.7900	110.1540	109.7850	110.1540	10.00
19/03/2007	GOVI On 03-May-07			jGovi	257.5000	257.4940	257.4950	257.4940	144.00
19/03/2007	GOVI On 02-August-07			jGovi	263.0500	263.0500	263.0520	263.0500	69.00
19/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	224950	224940	224950	224940	0.00
19/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
19/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	225521	225501	225521	225501	0.00
19/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
19/03/2007	ILBI On 03-May-07			Index Future	274.4400	274.4590	274.4370	274.4590	0.00
19/03/2007	ILBI On 02-August-07			Index Future	280.7300	280.7520	280.7270	280.7520	0.00
19/03/2007	J153 On 31-August-10			jSwap	8.6400	8.6410	0.0340	0.0339	0.00
19/03/2007	J157 On 15-September-15			jSwap	8.2400	8.2490	0.0605	0.0600	0.00
19/03/2007	J186 On 21-December-26			jSwap	7.7800	7.7760	0.0283	0.0279	0.00
19/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3260	0.0477	0.0482	0.00
19/03/2007	J203 On 15-September-17			jSwap	8.1500	8.1560	0.0450	0.0454	0.00
19/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1270	0.0481	0.0480	0.00
19/03/2007	J207 On 15-January-20			jSwap	8.0700	8.0640	0.0055	0.0052	0.00
19/03/2007	JBAR On 21-December-05			jBar	0.0000	9.1170	0.0000	0.0000	0.00
19/03/2007	JFRA On 07-February-08			jFra	8.9800	8.9820	0.0219	0.0219	0.00
19/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1870	0.0224	0.0224	0.00
19/03/2007	JFRA On 02-August-07			jFra	9.1700	9.1560	0.0223	0.0223	0.00
19/03/2007	JFRA On 01-November-07			jFra	9.1000	9.0930	0.0238	0.0238	0.00
19/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20634	20727	20634	20727	0.00
19/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	17048	17128	17048	17128	0.00
19/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4107	4112	4107	4112	0.00
19/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
19/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4090	4071	4090	4071	0.00
19/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	32	35	32	35	0.00
19/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4305	4299	4305	4299	0.00
19/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	119	123	119	123	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
19/03/2007	JN02 On 03-May-07			jNote	8.8200	8.8180	0.1609	0.1608	0.00
19/03/2007	JN02 On 02-August-07			jNote	8.6900	8.6900	0.1587	0.1587	0.00
19/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	3813	3992	3813	3992	0.00
19/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	11601	11872	11601	11872	0.00
19/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7818	7925	7818	7925	0.00
19/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	17989	18152	17989	18152	0.00
19/03/2007	JN05 On 03-May-07			jNote	8.3300	8.3380	0.3365	0.3366	0.00
19/03/2007	JN05 On 02-August-07			jNote	8.2600	8.2670	0.3342	0.3345	0.00
19/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	126	159	126	159	0.00
19/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	37107	36979	37107	36979	0.00
19/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1461	1545	1461	1545	0.00
19/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	41479	41320	41479	41320	0.00
19/03/2007	JN10 On 03-May-07			jNote	8.0700	8.0750	0.5461	0.5464	0.00
19/03/2007	JN10 On 02-August-07			jNote	8.0100	8.0210	0.5441	0.5443	0.00
19/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	1	2	1	2	0.00
19/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	63162	62599	63162	62599	0.00
19/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	191	215	191	215	0.00
19/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	67131	66655	67131	66655	0.00
19/03/2007	JROD On 30-March-07			jRod	8.6800	8.6790	0.0019	0.0024	0.00
19/03/2007	JROD On 30-April-07			jRod	8.7700	8.7840	0.0021	0.0026	0.00
19/03/2007	JROD On 31-May-07			jRod	8.9700	8.9800	0.0026	0.0031	0.00
19/03/2007	OTH1 On 03-May-07			Index Future	253.8300	253.8220	253.8280	253.8220	15.00
19/03/2007	R153 On 03-May-07			Bond Future	7.9600	7.9550	116.8494	116.8494	366.00
19/03/2007	R153 On 02-August-07			Bond Future	7.9100	7.9100	119.2559	119.2559	0.00
19/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17641	17733	17641	17733	0.00
19/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	790	881	790	881	0.00
19/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	20086	20163	20086	20163	0.00
19/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3121	3199	3121	3199	0.00
19/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26203	26243	26203	26243	0.00
19/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	210	249	210	249	0.00
19/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23289	23344	23289	23344	0.00
19/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	333	387	333	387	0.00
19/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24777	24843	24777	24843	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
19/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2135	2201	2135	2201	0.00
19/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	24741	24788	24741	24788	0.00
19/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	265	311	265	311	0.00
19/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25993	26056	25993	26056	0.00
19/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1938	2000	1938	2000	0.00
19/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	27224	27283	27224	27283	0.00
19/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1757	1816	1757	1816	0.00
19/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32114	32134	32114	32134	0.00
19/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	79	99	79	99	0.00
19/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32267	32315	32267	32315	0.00
19/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1178	1226	1178	1226	0.00
19/03/2007	R157 On 03-May-07			Bond Future	7.6200	7.6050	137.8413	137.9161	481.00
19/03/2007	R157 On 02-August-07			Bond Future	7.5800	7.5700	140.6678	140.7409	3.00
19/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8272	8954	8272	8954	75.00
19/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16914	16847	16914	16847	0.00
19/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	68665	69436	68665	69436	0.00
19/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3607	3647	3607	3647	0.00
19/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	31654	32546	31654	32546	0.00
19/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3247	3390	3247	3390	60.00
19/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	64473	65272	64473	65272	0.00
19/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	345	396	345	396	0.00
19/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	98598	99354	98598	99354	0.00
19/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	23	31	23	31	0.00
19/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78180	78953	78180	78953	0.00
19/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	123	148	123	148	0.00
19/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81000	81771	81000	81771	0.00
19/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2353	2393	2353	2393	0.00
19/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	81601	82370	81601	82370	0.00
19/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	94	115	94	115	0.00
19/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84125	84895	84125	84895	0.00
19/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2111	2150	2111	2150	0.00
19/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85017	85783	85017	85783	0.00
19/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	72	89	72	89	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
19/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	87262	88031	87262	88031	0.00
19/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1892	1930	1892	1930	0.00
19/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	99889	100652	99889	100652	0.00
19/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1216	1248	1216	1248	0.00
19/03/2007	R186 On 03-May-07			Bond Future	7.3300	7.3140	136.6653	136.8830	0.00
19/03/2007	R186 On 02-August-07			Bond Future	7.2800	7.2650	134.4658	134.6834	0.00
19/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	110519	112740	110519	112740	0.00
19/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	380	424	380	424	0.00
19/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	120457	122603	120457	122603	0.00
19/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4845	4815	4845	4815	0.00
19/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	132394	134592	132394	134592	0.00
19/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	128	150	128	150	0.00
19/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	140691	142863	140691	142863	0.00
19/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3093	3089	3093	3089	0.00
19/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	143171	145362	143171	145362	0.00
19/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	73	87	73	87	0.00
19/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	145762	147938	145762	147938	0.00
19/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2761	2761	2761	2761	0.00
19/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	150829	153008	150829	153008	0.00
19/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2464	2468	2464	2468	0.00
19/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	164337	166520	164337	166520	0.00
19/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	23	29	23	29	0.00
19/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	171012	173200	171012	173200	0.00
19/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1558	1569	1558	1569	0.00
19/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	137797	139992	137797	139992	0.00
19/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	97	115	97	115	0.00
19/03/2007	R196 On 03-May-07			Bond Future	8.3200	8.3110	104.6330	104.6398	0.00
19/03/2007	R196 On 02-August-07			Bond Future	8.1400	8.1390	107.0147	107.0206	0.00
19/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1839	1944	1839	1944	0.00
19/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2935	2972	2935	2972	0.00
19/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4999	5077	4999	5077	0.00
19/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3428	3448	3428	3448	0.00
19/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4217	4331	4217	4331	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
19/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1108	1155	1108	1155	0.00
19/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7286	7367	7286	7367	0.00
19/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2057	2080	2057	2080	0.00
19/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7591	7687	7591	7687	0.00
19/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	300	328	300	328	0.00
19/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10009	10088	10009	10088	0.00
19/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1140	1160	1140	1160	0.00
19/03/2007	R201 On 03-May-07			Bond Future	7.6500	7.6330	109.5668	109.6675	30.00
19/03/2007	R201 On 02-August-07			Bond Future	7.6000	7.5610	107.5372	107.7344	0.00
19/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	49165	50202	49165	50202	0.00
19/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	318	349	318	349	0.00
19/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	53716	55549	53716	55549	0.00
19/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2895	2758	2895	2758	0.00
19/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	60037	61060	60037	61060	0.00
19/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	114	131	114	131	0.00
19/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	63508	65395	63508	65395	0.00
19/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1874	1790	1874	1790	0.00
19/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	62755	63775	62755	63775	0.00
19/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	87	101	87	101	0.00
19/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	65992	67889	65992	67889	0.00
19/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1678	1603	1678	1603	0.00
19/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	65469	66488	65469	66488	0.00
19/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	67	78	67	78	0.00
19/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	68488	70394	68488	70394	0.00
19/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1503	1437	1503	1437	0.00
19/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	76270	77282	76270	77282	0.00
19/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	22	27	22	27	0.00
19/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78541	80474	78541	80474	0.00
19/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	961	922	961	922	0.00
19/03/2007	R203 On 03-May-07			Bond Future	7.5300	7.5230	106.3158	106.3598	0.00
19/03/2007	R203 On 02-August-07			Bond Future	7.4700	7.4590	108.7327	108.7835	0.00
19/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	68247	68696	68247	68696	0.00
19/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	29	37	29	37	0.00

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19/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	72783	73320	72783	73320	0.00
19/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1089	1118	1089	1118	0.00
19/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	81544	81986	81544	81986	0.00
19/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	4	6	4	6	0.00
19/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85331	85858	85331	85858	0.00
19/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	513	532	513	532	0.00
19/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	84835	85277	84835	85277	0.00
19/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	3	4	3	4	0.00
19/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	88483	89008	88483	89008	0.00
19/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	421	437	421	437	0.00
19/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	88112	88554	88112	88554	0.00
19/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	2	2	2	2	0.00
19/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	91636	92159	91636	92159	0.00
19/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	343	358	343	358	0.00
19/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	101077	101518	101077	101518	0.00
19/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	104218	104735	104218	104735	0.00
19/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	146	154	146	154	0.00
19/03/2007	R204 On 03-May-07			Bond Future	7.5200	7.5210	106.6799	106.6877	0.00
19/03/2007	R204 On 02-August-07			Bond Future	7.4700	7.4650	105.0580	105.0658	0.00
19/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	73617	73796	73617	73796	0.00
19/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	530	630	530	630	0.00
19/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80958	81186	80958	81186	0.00
19/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4496	4646	4496	4646	0.00
19/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	87373	87500	87373	87500	0.00
19/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	195	244	195	244	0.00
19/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93248	93442	93248	93442	0.00
19/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2869	2985	2869	2985	0.00
19/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	90807	90925	90807	90925	0.00
19/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	150	190	150	190	0.00
19/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96368	96554	96368	96554	0.00
19/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2552	2660	2552	2660	0.00
19/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	94233	94344	94233	94344	0.00

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19/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	114	146	114	146	0.00
19/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99502	99680	99502	99680	0.00
19/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2265	2365	2265	2365	0.00
19/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	107833	107924	107833	107924	0.00
19/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	36	49	36	49	0.00
19/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	112131	112282	112131	112282	0.00
19/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1377	1450	1377	1450	0.00
19/03/2007	R206 On 03-May-07			Bond Future	7.6300	7.6270	101.6329	101.6689	0.00
19/03/2007	R206 On 02-August-07			Bond Future	7.5600	7.5500	100.1748	100.2099	0.00
19/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	11318	11792	11318	11792	0.00
19/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5375	5489	5375	5489	0.00
19/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18929	19289	18929	19289	0.00
19/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9305	9314	9305	9314	0.00
19/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	20483	20949	20483	20949	0.00
19/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1879	1986	1879	1986	0.00
19/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27192	27574	27192	27574	0.00
19/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5272	5303	5272	5303	0.00
19/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31557	31974	31557	31974	0.00
19/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	495	551	495	551	0.00
19/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36764	37150	36764	37150	0.00
19/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2736	2770	2736	2770	0.00
19/03/2007	R207 On 03-May-07			Bond Future	7.4500	7.4430	100.6323	100.6805	0.00
19/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.3890	99.2799	99.3278	0.00
19/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	79809	80299	79809	80299	0.00
19/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	26	34	26	34	0.00
19/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	84147	84659	84147	84659	0.00
19/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	961	993	961	993	0.00
19/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	93973	94457	93973	94457	0.00
19/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	4	6	4	6	0.00
19/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97676	98175	97676	98175	0.00
19/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	447	467	447	467	0.00
19/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	97471	97954	97471	97954	0.00
19/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	3	4	3	4	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
19/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	101059	101555	101059	101555	0.00
19/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	366	383	366	383	0.00
19/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	100950	101433	100950	101433	0.00
19/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	2	2	2	2	0.00
19/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	104437	104931	104437	104931	0.00
19/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	298	313	298	313	0.00
19/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	114687	115169	114687	115169	0.00
19/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117869	118356	117869	118356	0.00
19/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	125	133	125	133	0.00
19/03/2007	R209 On 03-May-07			Bond Future	7.0200	7.0200	91.1652	91.1652	0.00
19/03/2007	R209 On 02-August-07			Bond Future	6.9900	6.9850	93.1412	93.1412	0.00
19/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	15086	15616	15086	15616	0.00
19/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	17365	17896	17365	17896	0.00
19/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	29326	29638	29326	29638	0.00
19/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	27614	27926	27614	27926	0.00
19/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	31891	32320	31891	32320	0.00
19/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	6322	6751	6322	6751	0.00
19/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	45218	45500	45218	45500	0.00
19/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	15720	16001	15720	16001	0.00
19/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	5273	5680	5273	5680	0.00
19/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	36829	37236	36829	37236	0.00
19/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	17216	17511	17216	17511	0.00
19/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	44710	45005	44710	45005	0.00
19/03/2007	TRT1 On 03-May-07			Index Future	254.4300	254.4370	254.4310	254.4370	500.00
20/03/2007	CRD1 On 03-May-07			Index Future	109.7000	109.7850	109.6990	109.7850	10.00
20/03/2007	GOVI On 03-May-07			jGovi	257.4800	257.4950	257.4790	257.4950	144.00
20/03/2007	GOVI On 02-August-07			jGovi	263.0400	263.0520	263.0360	263.0520	69.00
20/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	224790	224950	224790	224950	0.00
20/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
20/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	225361	225521	225361	225521	0.00
20/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
20/03/2007	ILBI On 03-May-07			Index Future	274.4000	274.4370	274.3970	274.4370	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
20/03/2007	ILBI On 02-August-07			Index Future	280.6800	280.7270	280.6800	280.7270	0.00
20/03/2007	J153 On 31-August-10			jSwap	8.6400	8.6430	0.0338	0.0340	0.00
20/03/2007	J157 On 15-September-15			jSwap	8.2400	8.2410	0.0607	0.0605	0.00
20/03/2007	J186 On 21-December-26			jSwap	7.7900	7.7800	0.0288	0.0283	0.00
20/03/2007	J201 On 22-December-14			jSwap	8.3100	8.3170	0.0475	0.0477	0.00
20/03/2007	J203 On 15-September-17			jSwap	8.1500	8.1500	0.0449	0.0450	0.00
20/03/2007	J204 On 21-December-18			jSwap	8.1200	8.1270	0.0473	0.0481	0.00
20/03/2007	J207 On 15-January-20			jSwap	8.0600	8.0680	0.0044	0.0055	0.00
20/03/2007	JBAR On 21-December-05			jBar	9.1300	0.0000	0.0000	0.0000	0.00
20/03/2007	JFRA On 07-February-08			jFra	9.0000	8.9760	0.0219	0.0219	0.00
20/03/2007	JFRA On 03-May-07			jFra	9.1800	9.1850	0.0224	0.0224	0.00
20/03/2007	JFRA On 02-August-07			jFra	9.1600	9.1650	0.0223	0.0223	0.00
20/03/2007	JFRA On 01-November-07			jFra	9.1100	9.0970	0.0239	0.0238	0.00
20/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20638	20634	20638	20634	0.00
20/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16989	17048	16989	17048	0.00
20/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4095	4107	4095	4107	0.00
20/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
20/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4069	4090	4069	4090	0.00
20/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	32	32	32	32	0.00
20/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4323	4305	4323	4305	0.00
20/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	117	119	117	119	0.00
20/03/2007	JN02 On 03-May-07			jNote	8.8300	8.8230	0.1609	0.1609	0.00
20/03/2007	JN02 On 02-August-07			jNote	8.6900	8.6930	0.1587	0.1587	0.00
20/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	3759	3813	3759	3813	0.00
20/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	11492	11601	11492	11601	0.00
20/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7783	7818	7783	7818	0.00
20/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	17935	17989	17935	17989	0.00
20/03/2007	JN05 On 03-May-07			jNote	8.3300	8.3340	0.3362	0.3365	0.00
20/03/2007	JN05 On 02-August-07			jNote	8.2500	8.2610	0.3340	0.3342	0.00
20/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	113	126	113	126	0.00
20/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	37339	37107	37339	37107	0.00
20/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1414	1461	1414	1461	0.00
20/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	41719	41479	41719	41479	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
20/03/2007	JN10 On 03-May-07			jNote	8.0700	8.0670	0.5462	0.5461	0.00
20/03/2007	JN10 On 02-August-07			jNote	8.0100	8.0140	0.5441	0.5441	0.00
20/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	1	1	1	1	0.00
20/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	63095	63162	63095	63162	0.00
20/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	186	191	186	191	0.00
20/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	67126	67131	67126	67131	0.00
20/03/2007	JROD On 30-March-07			jRod	8.6700	8.6750	0.0021	0.0019	0.00
20/03/2007	JROD On 30-April-07			jRod	8.7700	8.7710	0.0023	0.0021	0.00
20/03/2007	JROD On 31-May-07			jRod	8.9700	8.9650	0.0028	0.0026	0.00
20/03/2007	OTH1 On 03-May-07			Index Future	253.7000	253.8280	253.7040	253.8280	15.00
20/03/2007	R153 On 03-May-07			Bond Future	7.9500	7.9550	116.8807	116.8494	366.00
20/03/2007	R153 On 02-August-07			Bond Future	7.9000	7.9100	119.2850	119.2559	0.00
20/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17889	17641	17889	17641	0.00
20/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	725	790	725	790	0.00
20/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	20284	20086	20284	20086	0.00
20/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3029	3121	3029	3121	0.00
20/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26492	26203	26492	26203	0.00
20/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	186	210	186	210	0.00
20/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23568	23289	23568	23289	0.00
20/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	299	333	299	333	0.00
20/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24998	24777	24998	24777	0.00
20/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2066	2135	2066	2135	0.00
20/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	25025	24741	25025	24741	0.00
20/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	237	265	237	265	0.00
20/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	26219	25993	26219	25993	0.00
20/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1873	1938	1873	1938	0.00
20/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	27454	27224	27454	27224	0.00
20/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1697	1757	1697	1757	0.00
20/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32416	32114	32416	32114	0.00
20/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	68	79	68	79	0.00
20/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32513	32267	32513	32267	0.00
20/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1134	1178	1134	1178	0.00
20/03/2007	R157 On 03-May-07			Bond Future	7.6200	7.6150	137.8413	137.8413	481.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2007	R157 On 02-August-07			Bond Future	7.5800	7.5800	140.6678	140.6678	3.00
20/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8142	8272	8142	8272	75.00
20/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16784	16914	16784	16914	0.00
20/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	68622	68665	68622	68665	0.00
20/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3563	3607	3563	3607	0.00
20/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	31559	31654	31559	31654	0.00
20/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3152	3247	3152	3247	60.00
20/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	64450	64473	64450	64473	0.00
20/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	323	345	323	345	0.00
20/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	98595	98598	98595	98598	0.00
20/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	21	23	21	23	0.00
20/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78169	78180	78169	78180	0.00
20/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	113	123	113	123	0.00
20/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	80966	81000	80966	81000	0.00
20/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2319	2353	2319	2353	0.00
20/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	81593	81601	81593	81601	0.00
20/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	86	94	86	94	0.00
20/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84094	84125	84094	84125	0.00
20/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2079	2111	2079	2111	0.00
20/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85010	85017	85010	85017	0.00
20/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	65	72	65	72	0.00
20/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	87233	87262	87233	87262	0.00
20/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1863	1892	1863	1892	0.00
20/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	99867	99889	99867	99889	0.00
20/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1194	1216	1194	1216	0.00
20/03/2007	R186 On 03-May-07			Bond Future	7.3400	7.3310	136.5247	136.6653	0.00
20/03/2007	R186 On 02-August-07			Bond Future	7.2900	7.2820	134.3253	134.4658	0.00
20/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	109111	110519	109111	110519	0.00
20/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	378	380	378	380	0.00
20/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	119131	120457	119131	120457	0.00
20/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4924	4845	4924	4845	0.00
20/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	130985	132394	130985	132394	0.00
20/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	126	128	126	128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	139334	140691	139334	140691	0.00
20/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3141	3093	3141	3093	0.00
20/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	141763	143171	141763	143171	0.00
20/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	71	73	71	73	0.00
20/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	144398	145762	144398	145762	0.00
20/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2803	2761	2803	2761	0.00
20/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	149460	150829	149460	150829	0.00
20/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2501	2464	2501	2464	0.00
20/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	162930	164337	162930	164337	0.00
20/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	22	23	22	23	0.00
20/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	169629	171012	169629	171012	0.00
20/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1579	1558	1579	1558	0.00
20/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	136389	137797	136389	137797	0.00
20/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	94	97	94	97	0.00
20/03/2007	R196 On 03-May-07			Bond Future	8.3100	8.3150	104.6381	104.6330	0.00
20/03/2007	R196 On 02-August-07			Bond Future	8.1400	8.1430	107.0220	107.0147	0.00
20/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1835	1839	1835	1839	0.00
20/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2880	2935	2880	2935	0.00
20/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5025	4999	5025	4999	0.00
20/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3381	3428	3381	3428	0.00
20/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	4230	4217	4230	4217	0.00
20/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1070	1108	1070	1108	0.00
20/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7324	7286	7324	7286	0.00
20/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2021	2057	2021	2057	0.00
20/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7624	7591	7624	7591	0.00
20/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	282	300	282	300	0.00
20/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	10058	10009	10058	10009	0.00
20/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1115	1140	1115	1140	0.00
20/03/2007	R201 On 03-May-07			Bond Future	7.6500	7.6500	109.5668	109.5668	30.00
20/03/2007	R201 On 02-August-07			Bond Future	7.5700	7.5950	107.6880	107.5372	0.00
20/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	49145	49165	49145	49165	0.00
20/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	298	318	298	318	0.00
20/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	55007	53716	55007	53716	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
20/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2679	2895	2679	2895	0.00
20/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	60027	60037	60027	60037	0.00
20/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	105	114	105	114	0.00
20/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	64865	63508	64865	63508	0.00
20/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1724	1874	1724	1874	0.00
20/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	62747	62755	62747	62755	0.00
20/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	80	87	80	87	0.00
20/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	67362	65992	67362	65992	0.00
20/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1541	1678	1541	1678	0.00
20/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	65463	65469	65463	65469	0.00
20/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	61	67	61	67	0.00
20/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	69870	68488	69870	68488	0.00
20/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1378	1503	1378	1503	0.00
20/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	76268	76270	76268	76270	0.00
20/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	19	22	19	22	0.00
20/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	79963	78541	79963	78541	0.00
20/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	876	961	876	961	0.00
20/03/2007	R203 On 03-May-07			Bond Future	7.5300	7.5290	106.3011	106.3158	0.00
20/03/2007	R203 On 02-August-07			Bond Future	7.4700	7.4660	108.7254	108.7327	0.00
20/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	68098	68247	68098	68247	0.00
20/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	27	29	27	29	0.00
20/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	72695	72783	72695	72783	0.00
20/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1074	1089	1074	1089	0.00
20/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	81397	81544	81397	81544	0.00
20/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	4	4	4	4	0.00
20/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85249	85331	85249	85331	0.00
20/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	504	513	504	513	0.00
20/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	84688	84835	84688	84835	0.00
20/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	2	3	2	3	0.00
20/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	88402	88483	88402	88483	0.00
20/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	413	421	413	421	0.00
20/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	87965	88112	87965	88112	0.00
20/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	91557	91636	91557	91636	0.00
20/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	337	343	337	343	0.00
20/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	100931	101077	100931	101077	0.00
20/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	104142	104218	104142	104218	0.00
20/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	142	146	142	146	0.00
20/03/2007	R204 On 03-May-07			Bond Future	7.5200	7.5220	106.6642	106.6799	0.00
20/03/2007	R204 On 02-August-07			Bond Future	7.4700	7.4660	105.0502	105.0580	0.00
20/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	73432	73617	73432	73617	0.00
20/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	502	530	502	530	0.00
20/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80836	80958	80836	80958	0.00
20/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4452	4496	4452	4496	0.00
20/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	87203	87373	87203	87373	0.00
20/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	182	195	182	195	0.00
20/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93136	93248	93136	93248	0.00
20/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2835	2869	2835	2869	0.00
20/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	90639	90807	90639	90807	0.00
20/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	139	150	139	150	0.00
20/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96258	96368	96258	96368	0.00
20/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2520	2552	2520	2552	0.00
20/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	94067	94233	94067	94233	0.00
20/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	105	114	105	114	0.00
20/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99394	99502	99394	99502	0.00
20/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2235	2265	2235	2265	0.00
20/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	107673	107833	107673	107833	0.00
20/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	32	36	32	36	0.00
20/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	112032	112131	112032	112131	0.00
20/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1356	1377	1356	1377	0.00
20/03/2007	R206 On 03-May-07			Bond Future	7.6400	7.6340	101.6226	101.6329	0.00
20/03/2007	R206 On 02-August-07			Bond Future	7.5600	7.5570	100.1698	100.1748	0.00
20/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	11169	11318	11169	11318	0.00
20/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5328	5375	5328	5375	0.00
20/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18850	18929	18850	18929	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
20/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9276	9305	9276	9305	0.00
20/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	20340	20483	20340	20483	0.00
20/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1840	1879	1840	1879	0.00
20/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27114	27192	27114	27192	0.00
20/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5244	5272	5244	5272	0.00
20/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31435	31557	31435	31557	0.00
20/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	475	495	475	495	0.00
20/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36691	36764	36691	36764	0.00
20/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2714	2736	2714	2736	0.00
20/03/2007	R207 On 03-May-07			Bond Future	7.4500	7.4490	100.6242	100.6323	0.00
20/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.3950	99.2719	99.2799	0.00
20/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	79726	79809	79726	79809	0.00
20/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	23	26	23	26	0.00
20/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	84053	84147	84053	84147	0.00
20/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	946	961	946	961	0.00
20/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	93892	93973	93892	93973	0.00
20/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	4	4	4	4	0.00
20/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97588	97676	97588	97676	0.00
20/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	439	447	439	447	0.00
20/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	97390	97471	97390	97471	0.00
20/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	2	3	2	3	0.00
20/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	100972	101059	100972	101059	0.00
20/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	358	366	358	366	0.00
20/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	100870	100950	100870	100950	0.00
20/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00
20/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	104351	104437	104351	104437	0.00
20/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	291	298	291	298	0.00
20/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	114607	114687	114607	114687	0.00
20/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117786	117869	117786	117869	0.00
20/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	122	125	122	125	0.00
20/03/2007	R209 On 03-May-07			Bond Future	7.0900	7.0200	90.3746	91.1652	0.00
20/03/2007	R209 On 02-August-07			Bond Future	7.0600	6.9850	92.3468	93.1412	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
20/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	11372	15086	11372	15086	0.00
20/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	21557	17365	21557	17365	0.00
20/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	25229	29326	25229	29326	0.00
20/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	31461	27614	31461	27614	0.00
20/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	26091	31891	26091	31891	0.00
20/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	8428	6322	8428	6322	0.00
20/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	39908	45218	39908	45218	0.00
20/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	18353	15720	18353	15720	0.00
20/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	3571	5273	3571	5273	0.00
20/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	43034	36829	43034	36829	0.00
20/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	14375	17216	14375	17216	0.00
20/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	49812	44710	49812	44710	0.00
20/03/2007	TRT1 On 03-May-07			Index Future	254.4100	254.4310	254.4100	254.4310	500.00
22/03/2007	ALBI On 03-May-07			Index Future	256.7400	0.0000	256.7390	0.0000	0.00
22/03/2007	ALBI On 03-May-07	254.00	Call	Index Future	34318	0	34318	0	0.00
22/03/2007	ALBI On 03-May-07	254.00	Put	Index Future	6928	0	6928	0	0.00
22/03/2007	ALBI On 02-August-07			Index Future	262.6200	0.0000	262.6240	0.0000	0.00
22/03/2007	ALBI On 02-August-07	254.00	Call	Index Future	91523	0	91523	0	0.00
22/03/2007	ALBI On 02-August-07	254.00	Put	Index Future	5283	0	5283	0	0.00
22/03/2007	ALBI On 01-November-07			Index Future	268.6400	0.0000	268.6350	0.0000	0.00
22/03/2007	ALBI On 01-November-07	254.00	Call	Index Future	149859	0	149859	0	0.00
22/03/2007	ALBI On 01-November-07	254.00	Put	Index Future	3509	0	3509	0	0.00
22/03/2007	ALBI On 07-February-08			Index Future	275.2300	0.0000	275.2320	0.0000	0.00
22/03/2007	ALBI On 07-February-08	254.00	Call	Index Future	214539	0	214539	0	0.00
22/03/2007	ALBI On 07-February-08	254.00	Put	Index Future	2219	0	2219	0	0.00
22/03/2007	CRD1 On 03-May-07			Index Future	109.6600	109.6990	109.6560	109.6990	10.00
22/03/2007	GOVI On 03-May-07			jGovi	257.4200	257.4790	257.4200	257.4790	144.00
22/03/2007	GOVI On 02-August-07			jGovi	262.9800	263.0360	262.9790	263.0360	69.00
22/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	224200	224790	224200	224790	0.00
22/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
22/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	224791	225361	224791	225361	0.00
22/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
22/03/2007	GOVI On 01-November-07			jGovi	268.8200	0.0000	268.8210	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2007	GOVI On 01-November-07	265.00	Call	jGovi	63565	0	63565	0	0.00
22/03/2007	GOVI On 01-November-07	265.00	Put	jGovi	25355	0	25355	0	0.00
22/03/2007	GOVI On 07-February-08			jGovi	275.4400	0.0000	275.4440	0.0000	0.00
22/03/2007	GOVI On 07-February-08	265.00	Call	jGovi	119078	0	119078	0	0.00
22/03/2007	GOVI On 07-February-08	265.00	Put	jGovi	14638	0	14638	0	0.00
22/03/2007	ILBI On 03-May-07			Index Future	274.3200	274.3970	274.3240	274.3970	0.00
22/03/2007	ILBI On 02-August-07			Index Future	280.6100	280.6800	280.6120	280.6800	0.00
22/03/2007	J153 On 31-August-10			jSwap	8.6500	8.6370	0.0343	0.0338	0.00
22/03/2007	J157 On 15-September-15			jSwap	8.2500	8.2370	0.0600	0.0607	0.00
22/03/2007	J186 On 21-December-26			jSwap	7.7800	7.7850	0.0282	0.0288	0.00
22/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3140	0.0480	0.0475	0.00
22/03/2007	J203 On 15-September-17			jSwap	8.1500	8.1490	0.0453	0.0449	0.00
22/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1170	0.0480	0.0473	0.00
22/03/2007	J207 On 15-January-20			jSwap	8.0700	8.0550	0.0052	0.0044	0.00
22/03/2007	JBAR On 21-December-05			jBar	9.1300	9.1290	0.0000	0.0000	0.00
22/03/2007	JFRA On 07-February-08			jFra	9.0400	9.0030	0.0220	0.0219	0.00
22/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1800	0.0224	0.0224	0.00
22/03/2007	JFRA On 02-August-07			jFra	9.1900	9.1560	0.0224	0.0223	0.00
22/03/2007	JFRA On 01-November-07			jFra	9.1400	9.1050	0.0240	0.0239	0.00
22/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20629	20638	20629	20638	0.00
22/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16887	16989	16887	16989	0.00
22/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4119	4095	4119	4095	0.00
22/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
22/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4150	4069	4150	4069	0.00
22/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	28	32	28	32	0.00
22/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4412	4323	4412	4323	0.00
22/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	107	117	107	117	0.00
22/03/2007	JN02 On 03-May-07			jNote	8.8700	8.8260	0.1616	0.1609	0.00
22/03/2007	JN02 On 02-August-07			jNote	8.7300	8.6940	0.1594	0.1587	0.00
22/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	3862	3759	3862	3759	0.00
22/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	10845	11492	10845	11492	0.00
22/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7960	7783	7960	7783	0.00
22/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	17396	17935	17396	17935	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
22/03/2007	JN05 On 03-May-07			jNote	8.3400	8.3280	0.3366	0.3362	0.00
22/03/2007	JN05 On 02-August-07			jNote	8.2700	8.2540	0.3344	0.3340	0.00
22/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	105	113	105	113	0.00
22/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	36786	37339	36786	37339	0.00
22/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1430	1414	1430	1414	0.00
22/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	41146	41719	41146	41719	0.00
22/03/2007	JN10 On 03-May-07			jNote	8.0700	8.0680	0.5463	0.5462	0.00
22/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0140	0.5441	0.5441	0.00
22/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	1	1	1	1	0.00
22/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62727	63095	62727	63095	0.00
22/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	183	186	183	186	0.00
22/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66753	67126	66753	67126	0.00
22/03/2007	JROD On 30-March-07			jRod	8.6700	8.6740	0.0019	0.0021	0.00
22/03/2007	JROD On 30-April-07			jRod	8.7600	8.7700	0.0021	0.0023	0.00
22/03/2007	JROD On 31-May-07			jRod	8.9500	8.9660	0.0026	0.0028	0.00
22/03/2007	OTH1 On 03-May-07			Index Future	253.6300	253.7040	253.6250	253.7040	15.00
22/03/2007	R153 On 03-May-07			Bond Future	7.9600	7.9450	116.8494	116.8807	366.00
22/03/2007	R153 On 02-August-07			Bond Future	7.9100	7.9000	119.2559	119.2850	0.00
22/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	17551	17889	17551	17889	0.00
22/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	699	725	699	725	0.00
22/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	20008	20284	20008	20284	0.00
22/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3043	3029	3043	3029	0.00
22/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	26166	26492	26166	26492	0.00
22/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	173	186	173	186	0.00
22/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	23238	23568	23238	23568	0.00
22/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	281	299	281	299	0.00
22/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24712	24998	24712	24998	0.00
22/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2070	2066	2070	2066	0.00
22/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	24697	25025	24697	25025	0.00
22/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	221	237	221	237	0.00
22/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25931	26219	25931	26219	0.00
22/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1875	1873	1875	1873	0.00
22/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	27164	27454	27164	27454	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
22/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1697	1697	1697	1697	0.00
22/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	32097	32416	32097	32416	0.00
22/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	61	68	61	68	0.00
22/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32220	32513	32220	32513	0.00
22/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1130	1134	1130	1134	0.00
22/03/2007	R157 On 03-May-07			Bond Future	7.6100	7.6150	137.9161	137.8413	481.00
22/03/2007	R157 On 02-August-07			Bond Future	7.5700	7.5800	140.7409	140.6678	3.00
22/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	8173	8142	8173	8142	75.00
22/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16066	16784	16066	16784	0.00
22/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	69178	68622	69178	68622	0.00
22/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3389	3563	3389	3563	0.00
22/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	31988	31559	31988	31559	0.00
22/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	2833	3152	2833	3152	60.00
22/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	65139	64450	65139	64450	0.00
22/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	263	323	263	323	0.00
22/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	99338	98595	99338	98595	0.00
22/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	15	21	15	21	0.00
22/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78893	78169	78893	78169	0.00
22/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	88	113	88	113	0.00
22/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81570	80966	81570	80966	0.00
22/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2192	2319	2192	2319	0.00
22/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	82322	81593	82322	81593	0.00
22/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	66	86	66	86	0.00
22/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84707	84094	84707	84094	0.00
22/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1962	2079	1962	2079	0.00
22/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85743	85010	85743	85010	0.00
22/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	49	65	49	65	0.00
22/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	87856	87233	87856	87233	0.00
22/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1755	1863	1755	1863	0.00
22/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	100521	99867	100521	99867	0.00
22/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1117	1194	1117	1194	0.00
22/03/2007	R186 On 03-May-07			Bond Future	7.3400	7.3420	136.5758	136.5247	0.00
22/03/2007	R186 On 02-August-07			Bond Future	7.2900	7.2930	134.3764	134.3253	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
22/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	109559	109111	109559	109111	0.00
22/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	315	378	315	378	0.00
22/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	119461	119131	119461	119131	0.00
22/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4744	4924	4744	4924	0.00
22/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	131470	130985	131470	130985	0.00
22/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	100	126	100	126	0.00
22/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	139712	139334	139712	139334	0.00
22/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3008	3141	3008	3141	0.00
22/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	142258	141763	142258	141763	0.00
22/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	55	71	55	71	0.00
22/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	144787	144398	144787	144398	0.00
22/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2681	2803	2681	2803	0.00
22/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	149859	149460	149859	149460	0.00
22/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2388	2501	2388	2501	0.00
22/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	163435	162930	163435	162930	0.00
22/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	16	22	16	22	0.00
22/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	170059	169629	170059	169629	0.00
22/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1499	1579	1499	1579	0.00
22/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	136880	136389	136880	136389	0.00
22/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	74	94	74	94	0.00
22/03/2007	R196 On 03-May-07			Bond Future	8.3300	8.3120	104.6061	104.6381	0.00
22/03/2007	R196 On 02-August-07			Bond Future	8.1600	8.1380	106.9926	107.0220	0.00
22/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1649	1835	1649	1835	0.00
22/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3014	2880	3014	2880	0.00
22/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4830	5025	4830	5025	0.00
22/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3480	3381	3480	3381	0.00
22/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3960	4230	3960	4230	0.00
22/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1120	1070	1120	1070	0.00
22/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7093	7324	7093	7324	0.00
22/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2085	2021	2085	2021	0.00
22/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	7314	7624	7314	7624	0.00
22/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	292	282	292	282	0.00
22/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9800	10058	9800	10058	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
22/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1152	1115	1152	1115	0.00
22/03/2007	R201 On 03-May-07			Bond Future	7.6400	7.6500	109.6260	109.5668	0.00
22/03/2007	R201 On 02-August-07			Bond Future	7.5900	7.5690	107.5952	107.6880	0.00
22/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	49683	49145	49683	49145	0.00
22/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	244	298	244	298	0.00
22/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	54121	55007	54121	55007	0.00
22/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2721	2679	2721	2679	0.00
22/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	60597	60027	60597	60027	0.00
22/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	82	105	82	105	0.00
22/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	63959	64865	63959	64865	0.00
22/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1746	1724	1746	1724	0.00
22/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	63321	62747	63321	62747	0.00
22/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	62	80	62	80	0.00
22/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	66453	67362	66453	67362	0.00
22/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1560	1541	1560	1541	0.00
22/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	66041	65463	66041	65463	0.00
22/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	46	61	46	61	0.00
22/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	68958	69870	68958	69870	0.00
22/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1394	1378	1394	1378	0.00
22/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	76855	76268	76855	76268	0.00
22/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	14	19	14	19	0.00
22/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	79043	79963	79043	79963	0.00
22/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	883	876	883	876	0.00
22/03/2007	R203 On 03-May-07			Bond Future	7.5200	7.5310	106.3672	106.3011	0.00
22/03/2007	R203 On 02-August-07			Bond Future	7.4600	7.4670	108.7980	108.7254	0.00
22/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	68751	68098	68751	68098	0.00
22/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	19	27	19	27	0.00
22/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	73346	72695	73346	72695	0.00
22/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	999	1074	999	1074	0.00
22/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	82056	81397	82056	81397	0.00
22/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	3	4	3	4	0.00
22/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85934	85249	85934	85249	0.00
22/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	463	504	463	504	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
22/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	85348	84688	85348	84688	0.00
22/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	1	2	1	2	0.00
22/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	89094	88402	89094	88402	0.00
22/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	378	413	378	413	0.00
22/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	88626	87965	88626	87965	0.00
22/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	1	1	1	1	0.00
22/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	92253	91557	92253	91557	0.00
22/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	307	337	307	337	0.00
22/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	101591	100931	101591	100931	0.00
22/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
22/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	104854	104142	104854	104142	0.00
22/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	128	142	128	142	0.00
22/03/2007	R204 On 03-May-07			Bond Future	7.5100	7.5240	106.7426	106.6642	0.00
22/03/2007	R204 On 02-August-07			Bond Future	7.4600	7.4670	105.1280	105.0502	0.00
22/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	74132	73432	74132	73432	0.00
22/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	417	502	417	502	0.00
22/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	81413	80836	81413	80836	0.00
22/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4251	4452	4251	4452	0.00
22/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	87950	87203	87950	87203	0.00
22/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	144	182	144	182	0.00
22/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93769	93136	93769	93136	0.00
22/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2689	2835	2689	2835	0.00
22/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	91394	90639	91394	90639	0.00
22/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	109	139	109	139	0.00
22/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96903	96258	96903	96258	0.00
22/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2386	2520	2386	2520	0.00
22/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	94828	94067	94828	94067	0.00
22/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	81	105	81	105	0.00
22/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	100050	99394	100050	99394	0.00
22/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2113	2235	2113	2235	0.00
22/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	108449	107673	108449	107673	0.00
22/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	24	32	24	32	0.00
22/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	112726	112032	112726	112032	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
22/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1272	1356	1272	1356	0.00
22/03/2007	R206 On 03-May-07			Bond Future	7.6300	7.6360	101.6483	101.6226	0.00
22/03/2007	R206 On 02-August-07			Bond Future	7.5500	7.5580	100.1949	100.1698	0.00
22/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	11155	11169	11155	11169	0.00
22/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5058	5328	5058	5328	0.00
22/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	18909	18850	18909	18850	0.00
22/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9084	9276	9084	9276	0.00
22/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	20440	20340	20440	20340	0.00
22/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1683	1840	1683	1840	0.00
22/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27222	27114	27222	27114	0.00
22/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5101	5244	5101	5244	0.00
22/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	31629	31435	31629	31435	0.00
22/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	412	475	412	475	0.00
22/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36846	36691	36846	36691	0.00
22/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2617	2714	2617	2714	0.00
22/03/2007	R207 On 03-May-07			Bond Future	7.4600	7.4500	100.5761	100.6242	0.00
22/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.3960	99.2240	99.2719	0.00
22/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	79241	79726	79241	79726	0.00
22/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	19	23	19	23	0.00
22/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	83560	84053	83560	84053	0.00
22/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	932	946	932	946	0.00
22/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	93410	93892	93410	93892	0.00
22/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	3	4	3	4	0.00
22/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97099	97588	97099	97588	0.00
22/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	429	439	429	439	0.00
22/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	96908	97390	96908	97390	0.00
22/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	2	2	2	2	0.00
22/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	100484	100972	100484	100972	0.00
22/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	350	358	350	358	0.00
22/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	100388	100870	100388	100870	0.00
22/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	1	1	1	1	0.00
22/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	103865	104351	103865	104351	0.00
22/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	284	291	284	291	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
22/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	114125	114607	114125	114607	0.00
22/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
22/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117303	117786	117303	117786	0.00
22/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	118	122	118	122	0.00
22/03/2007	R209 On 03-May-07			Bond Future	7.0700	7.0900	90.5993	90.3746	0.00
22/03/2007	R209 On 02-August-07			Bond Future	7.0400	7.0550	92.5726	92.3468	0.00
22/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	11954	11372	11954	11372	0.00
22/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	19891	21557	19891	21557	0.00
22/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	26118	25229	26118	25229	0.00
22/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30092	31461	30092	31461	0.00
22/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	27327	26091	27327	26091	0.00
22/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	7417	8428	7417	8428	0.00
22/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	41162	39908	41162	39908	0.00
22/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	17349	18353	17349	18353	0.00
22/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	3730	3571	3730	3571	0.00
22/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	40944	43034	40944	43034	0.00
22/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	14929	14375	14929	14375	0.00
22/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	48109	49812	48109	49812	0.00
22/03/2007	TRT1 On 03-May-07			Index Future	254.3500	254.4100	254.3510	254.4100	500.00
23/03/2007	ALBI On 07-February-08			Index Future	274.5300	275.2320	274.5280	275.2320	0.00
23/03/2007	ALBI On 03-May-07			Index Future	255.9700	256.7390	255.9740	256.7390	0.00
23/03/2007	ALBI On 02-August-07			Index Future	261.8700	262.6240	261.8740	262.6240	0.00
23/03/2007	ALBI On 01-November-07			Index Future	267.9100	268.6350	267.9090	268.6350	0.00
23/03/2007	ALBI On 07-February-08	254.00	Call	Index Future	207789	214539	207789	214539	0.00
23/03/2007	ALBI On 07-February-08	254.00	Put	Index Future	2509	2219	2509	2219	0.00
23/03/2007	ALBI On 03-May-07	254.00	Call	Index Future	28704	34318	28704	34318	0.00
23/03/2007	ALBI On 03-May-07	254.00	Put	Index Future	8964	6928	8964	6928	0.00
23/03/2007	ALBI On 02-August-07	254.00	Call	Index Future	85014	91523	85014	91523	0.00
23/03/2007	ALBI On 02-August-07	254.00	Put	Index Future	6274	5283	6274	5283	0.00
23/03/2007	ALBI On 01-November-07	254.00	Call	Index Future	143133	149859	143133	149859	0.00
23/03/2007	ALBI On 01-November-07	254.00	Put	Index Future	4043	3509	4043	3509	0.00
23/03/2007	CRD1 On 03-May-07			Index Future	109.2900	109.6560	109.2930	109.6560	10.00
23/03/2007	GOVI On 07-February-08			jGovi	274.6700	275.4440	274.6660	275.4440	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
23/03/2007	GOVI On 03-May-07			jGovi	256.6700	257.4200	256.6720	257.4200	144.00
23/03/2007	GOVI On 02-August-07			jGovi	262.2200	262.9790	262.2150	262.9790	69.00
23/03/2007	GOVI On 01-November-07			jGovi	268.0400	268.8210	268.0400	268.8210	0.00
23/03/2007	GOVI On 07-February-08	265.00	Call	jGovi	112851	119078	112851	119078	0.00
23/03/2007	GOVI On 07-February-08	265.00	Put	jGovi	16191	14638	16191	14638	0.00
23/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	216720	224200	216720	224200	0.00
23/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
23/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	217152	224791	217152	224791	0.00
23/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	1	2	1	0.00
23/03/2007	GOVI On 01-November-07	265.00	Call	jGovi	58509	63565	58509	63565	0.00
23/03/2007	GOVI On 01-November-07	265.00	Put	jGovi	28109	25355	28109	25355	0.00
23/03/2007	ILBI On 03-May-07			Index Future	274.3700	274.3240	274.3710	274.3240	0.00
23/03/2007	ILBI On 02-August-07			Index Future	280.7000	280.6120	280.6960	280.6120	0.00
23/03/2007	J153 On 31-August-10			jSwap	8.7500	8.6540	0.0371	0.0343	0.00
23/03/2007	J157 On 15-September-15			jSwap	8.3100	8.2490	0.0562	0.0600	0.00
23/03/2007	J186 On 21-December-26			jSwap	7.8400	7.7790	0.0344	0.0282	0.00
23/03/2007	J201 On 22-December-14			jSwap	8.3900	8.3230	0.0517	0.0480	0.00
23/03/2007	J203 On 15-September-17			jSwap	8.2100	8.1540	0.0492	0.0453	0.00
23/03/2007	J204 On 21-December-18			jSwap	8.1900	8.1260	0.0526	0.0480	0.00
23/03/2007	J207 On 15-January-20			jSwap	8.1300	8.0650	0.0104	0.0052	0.00
23/03/2007	JBAR On 21-December-05			jBar	9.1300	9.1330	0.0000	0.0000	0.00
23/03/2007	JFRA On 07-February-08			jFra	9.1300	9.0410	0.0223	0.0220	0.00
23/03/2007	JFRA On 03-May-07			jFra	9.2300	9.1900	0.0225	0.0224	0.00
23/03/2007	JFRA On 02-August-07			jFra	9.2600	9.1910	0.0226	0.0224	0.00
23/03/2007	JFRA On 01-November-07			jFra	9.2000	9.1430	0.0241	0.0240	0.00
23/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20717	20629	20717	20629	0.00
23/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16752	16887	16752	16887	0.00
23/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4226	4119	4226	4119	0.00
23/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
23/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4316	4150	4316	4150	0.00
23/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	22	28	22	28	0.00
23/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4537	4412	4537	4412	0.00
23/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	95	107	95	107	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
23/03/2007	JN02 On 03-May-07			jNote	8.9500	8.8670	0.1630	0.1616	0.00
23/03/2007	JN02 On 02-August-07			jNote	8.8300	8.7330	0.1610	0.1594	0.00
23/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4329	3862	4329	3862	0.00
23/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	9777	10845	9777	10845	0.00
23/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8604	7960	8604	7960	0.00
23/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	16245	17396	16245	17396	0.00
23/03/2007	JN05 On 03-May-07			jNote	8.4400	8.3410	0.3396	0.3366	0.00
23/03/2007	JN05 On 02-August-07			jNote	8.3600	8.2680	0.3374	0.3344	0.00
23/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	176	105	176	105	0.00
23/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32990	36786	32990	36786	0.00
23/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1827	1430	1827	1430	0.00
23/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	37616	41146	37616	41146	0.00
23/03/2007	JN10 On 03-May-07			jNote	8.1300	8.0730	0.5484	0.5463	0.00
23/03/2007	JN10 On 02-August-07			jNote	8.0800	8.0190	0.5463	0.5441	0.00
23/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	1	1	1	1	0.00
23/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	58686	62727	58686	62727	0.00
23/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	253	183	253	183	0.00
23/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62688	66753	62688	66753	0.00
23/03/2007	JROD On 30-March-07			jRod	8.6700	8.6720	0.0024	0.0019	0.00
23/03/2007	JROD On 30-April-07			jRod	8.7500	8.7610	0.0025	0.0021	0.00
23/03/2007	JROD On 31-May-07			jRod	8.9400	8.9540	0.0030	0.0026	0.00
23/03/2007	JROD On 29-June-07			jRod	8.9200	0.0000	0.0052	0.0000	0.00
23/03/2007	JROD On 31-July-07			jRod	9.0500	0.0000	0.0058	0.0000	0.00
23/03/2007	JROD On 31-August-07			jRod	9.1700	0.0000	0.0064	0.0000	0.00
23/03/2007	JROD On 28-September-07			jRod	9.0800	0.0000	0.0086	0.0000	0.00
23/03/2007	JROD On 31-October-07			jRod	9.1700	0.0000	0.0091	0.0000	0.00
23/03/2007	JROD On 30-November-07			jRod	9.2400	0.0000	0.0096	0.0000	0.00
23/03/2007	JROD On 31-December-07			jRod	9.1600	0.0000	0.0119	0.0000	0.00
23/03/2007	OTH1 On 03-May-07			Index Future	252.9400	253.6250	252.9410	253.6250	15.00
23/03/2007	R153 On 03-May-07			Bond Future	8.0300	7.9550	116.6312	116.8494	366.00
23/03/2007	R153 On 02-August-07			Bond Future	7.9800	7.9100	119.0529	119.2559	0.00
23/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	15599	17551	15599	17551	0.00
23/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	929	699	929	699	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
23/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	18437	20008	18437	20008	0.00
23/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3502	3043	3502	3043	0.00
23/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	24049	26166	24049	26166	0.00
23/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	238	173	238	173	0.00
23/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	21158	23238	21158	23238	0.00
23/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	384	281	384	281	0.00
23/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23013	24712	23013	24712	0.00
23/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2401	2070	2401	2070	0.00
23/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	22597	24697	22597	24697	0.00
23/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	303	221	303	221	0.00
23/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	24205	25931	24205	25931	0.00
23/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2179	1875	2179	1875	0.00
23/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	25413	27164	25413	27164	0.00
23/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1976	1697	1976	1697	0.00
23/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29940	32097	29940	32097	0.00
23/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	86	61	86	61	0.00
23/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	30385	32220	30385	32220	0.00
23/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1325	1130	1325	1130	0.00
23/03/2007	R157 On 03-May-07			Bond Future	7.6700	7.6050	137.4678	137.9161	481.00
23/03/2007	R157 On 02-August-07			Bond Future	7.6300	7.5700	140.3032	140.7409	3.00
23/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	6392	8173	6392	8173	75.00
23/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	18768	16066	18768	16066	0.00
23/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	65303	69178	65303	69178	0.00
23/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3891	3389	3891	3389	0.00
23/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	28242	31988	28242	31988	0.00
23/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3569	2833	3569	2833	60.00
23/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	60743	65139	60743	65139	0.00
23/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	350	263	350	263	0.00
23/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	94860	99338	94860	99338	0.00
23/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	20	15	20	15	0.00
23/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	74440	78893	74440	78893	0.00
23/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	118	88	118	88	0.00
23/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	77533	81570	77533	81570	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
23/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2532	2192	2532	2192	0.00
23/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	77862	82322	77862	82322	0.00
23/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	89	66	89	66	0.00
23/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	80638	84707	80638	84707	0.00
23/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2270	1962	2270	1962	0.00
23/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	81278	85743	81278	85743	0.00
23/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	67	49	67	49	0.00
23/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	83756	87856	83756	87856	0.00
23/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2033	1755	2033	1755	0.00
23/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	96327	100521	96327	100521	0.00
23/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1301	1117	1301	1117	0.00
23/03/2007	R186 On 03-May-07			Bond Future	7.3800	7.3380	135.9900	136.5758	0.00
23/03/2007	R186 On 02-August-07			Bond Future	7.3400	7.2890	133.7908	134.3764	0.00
23/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	103778	109559	103778	109559	0.00
23/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	392	315	392	315	0.00
23/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	114159	119461	114159	119461	0.00
23/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5296	4744	5296	4744	0.00
23/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	125637	131470	125637	131470	0.00
23/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	125	100	125	100	0.00
23/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	134222	139712	134222	139712	0.00
23/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3373	3008	3373	3008	0.00
23/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	136414	142258	136414	142258	0.00
23/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	69	55	69	55	0.00
23/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	139260	144787	139260	144787	0.00
23/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3009	2681	3009	2681	0.00
23/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	144299	149859	144299	149859	0.00
23/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2683	2388	2683	2388	0.00
23/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	157581	163435	157581	163435	0.00
23/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	20	16	20	16	0.00
23/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	164395	170059	164395	170059	0.00
23/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1690	1499	1690	1499	0.00
23/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	131041	136880	131041	136880	0.00
23/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	93	74	93	74	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
23/03/2007	R196 On 03-May-07			Bond Future	8.3900	8.3310	104.5152	104.6061	0.00
23/03/2007	R196 On 02-August-07			Bond Future	8.2200	8.1580	106.8986	106.9926	0.00
23/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	1283	1649	1283	1649	0.00
23/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3556	3014	3556	3014	0.00
23/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4311	4830	4311	4830	0.00
23/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3900	3480	3900	3480	0.00
23/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	3331	3960	3331	3960	0.00
23/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1400	1120	1400	1120	0.00
23/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6447	7093	6447	7093	0.00
23/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2379	2085	2379	2085	0.00
23/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6501	7314	6501	7314	0.00
23/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	388	292	388	292	0.00
23/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9048	9800	9048	9800	0.00
23/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1339	1152	1339	1152	0.00
23/03/2007	R201 On 03-May-07			Bond Future	7.7000	7.6400	109.2713	109.6260	0.00
23/03/2007	R201 On 02-August-07			Bond Future	7.6500	7.5850	107.2482	107.5952	0.00
23/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	46217	49683	46217	49683	0.00
23/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	325	244	325	244	0.00
23/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	51055	54121	51055	54121	0.00
23/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3126	2721	3126	2721	0.00
23/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	57078	60597	57078	60597	0.00
23/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	111	82	111	82	0.00
23/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	60762	63959	60762	63959	0.00
23/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2019	1746	2019	1746	0.00
23/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	59796	63321	59796	63321	0.00
23/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	83	62	83	62	0.00
23/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	63229	66453	63229	66453	0.00
23/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1806	1560	1806	1560	0.00
23/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	62510	66041	62510	66041	0.00
23/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	63	46	63	46	0.00
23/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	65710	68958	65710	68958	0.00
23/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1616	1394	1616	1394	0.00
23/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	73313	76855	73313	76855	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
23/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	19	14	19	14	0.00
23/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	75718	79043	75718	79043	0.00
23/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1029	883	1029	883	0.00
23/03/2007	R203 On 03-May-07			Bond Future	7.5800	7.5220	105.9204	106.3672	0.00
23/03/2007	R203 On 02-August-07			Bond Future	7.5200	7.4570	108.3344	108.7980	0.00
23/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	64295	68751	64295	68751	0.00
23/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	31	19	31	19	0.00
23/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	68950	73346	68950	73346	0.00
23/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1238	999	1238	999	0.00
23/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	77590	82056	77590	82056	0.00
23/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	4	3	4	3	0.00
23/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	81421	85934	81421	85934	0.00
23/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	586	463	586	463	0.00
23/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	80881	85348	80881	85348	0.00
23/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	2	1	2	1	0.00
23/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	84560	89094	84560	89094	0.00
23/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	481	378	481	378	0.00
23/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	84158	88626	84158	88626	0.00
23/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	1	1	1	1	0.00
23/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	87703	92253	87703	92253	0.00
23/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	392	307	392	307	0.00
23/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	97123	101591	97123	101591	0.00
23/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
23/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	100257	104854	100257	104854	0.00
23/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	167	128	167	128	0.00
23/03/2007	R204 On 03-May-07			Bond Future	7.5700	7.5140	106.2964	106.7426	0.00
23/03/2007	R204 On 02-August-07			Bond Future	7.5200	7.4570	104.6778	105.1280	0.00
23/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	69771	74132	69771	74132	0.00
23/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	518	417	518	417	0.00
23/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	77424	81413	77424	81413	0.00
23/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4763	4251	4763	4251	0.00
23/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	83526	87950	83526	87950	0.00
23/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	182	144	182	144	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
23/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	89615	93769	89615	93769	0.00
23/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3037	2689	3037	2689	0.00
23/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	86960	91394	86960	91394	0.00
23/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	138	109	138	109	0.00
23/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	92715	96903	92715	96903	0.00
23/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2700	2386	2700	2386	0.00
23/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	90388	94828	90388	94828	0.00
23/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	103	81	103	81	0.00
23/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	95831	100050	95831	100050	0.00
23/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2396	2113	2396	2113	0.00
23/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	103993	108449	103993	108449	0.00
23/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	31	24	31	24	0.00
23/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	108407	112726	108407	112726	0.00
23/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1454	1272	1454	1272	0.00
23/03/2007	R206 On 03-May-07			Bond Future	7.6900	7.6310	101.3300	101.6483	0.00
23/03/2007	R206 On 02-August-07			Bond Future	7.6200	7.5530	99.8694	100.1949	0.00
23/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	9168	11155	9168	11155	0.00
23/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6253	5058	6253	5058	0.00
23/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	16897	18909	16897	18909	0.00
23/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10327	9084	10327	9084	0.00
23/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	17776	20440	17776	20440	0.00
23/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2202	1683	2202	1683	0.00
23/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	24785	27222	24785	27222	0.00
23/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5919	5101	5919	5101	0.00
23/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	28605	31629	28605	31629	0.00
23/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	571	412	571	412	0.00
23/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	34077	36846	34077	36846	0.00
23/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3103	2617	3103	2617	0.00
23/03/2007	R207 On 03-May-07			Bond Future	7.5100	7.4560	100.1280	100.5761	0.00
23/03/2007	R207 On 02-August-07			Bond Future	7.4600	7.4020	98.7629	99.2240	0.00
23/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	74769	79241	74769	79241	0.00
23/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	29	19	29	19	0.00
23/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	79150	83560	79150	83560	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
23/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1133	932	1133	932	0.00
23/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	88931	93410	88931	93410	0.00
23/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	4	3	4	3	0.00
23/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	92590	97099	92590	97099	0.00
23/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	531	429	531	429	0.00
23/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	92428	96908	92428	96908	0.00
23/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	3	2	3	2	0.00
23/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	95958	100484	95958	100484	0.00
23/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	435	350	435	350	0.00
23/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	95908	100388	95908	100388	0.00
23/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	2	1	2	1	0.00
23/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	99324	103865	99324	103865	0.00
23/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	354	284	354	284	0.00
23/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	109645	114125	109645	114125	0.00
23/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
23/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	112724	117303	112724	117303	0.00
23/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	150	118	150	118	0.00
23/03/2007	R209 On 03-May-07			Bond Future	7.1000	7.0700	90.2625	90.5993	0.00
23/03/2007	R209 On 02-August-07			Bond Future	7.0700	7.0350	92.2342	92.5726	0.00
23/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	10390	11954	10390	11954	0.00
23/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	21696	19891	21696	19891	0.00
23/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	24379	26118	24379	26118	0.00
23/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	31737	30092	31737	30092	0.00
23/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	24836	27327	24836	27327	0.00
23/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	8295	7417	8295	7417	0.00
23/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	38898	41162	38898	41162	0.00
23/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	18469	17349	18469	17349	0.00
23/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	3049	3730	3049	3730	0.00
23/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	43631	40944	43631	40944	0.00
23/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	13732	14929	13732	14929	0.00
23/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	50295	48109	50295	48109	0.00
23/03/2007	TRT1 On 03-May-07			Index Future	253.6100	254.3510	253.6130	254.3510	500.00
26/03/2007	ALBI On 07-February-08			Index Future	274.0100	274.5280	274.0130	274.5280	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
26/03/2007	ALBI On 03-May-07			Index Future	255.4300	255.9740	255.4310	255.9740	0.00
26/03/2007	ALBI On 02-August-07			Index Future	261.3300	261.8740	261.3310	261.8740	0.00
26/03/2007	ALBI On 01-November-07			Index Future	267.3700	267.9090	267.3720	267.9090	0.00
26/03/2007	ALBI On 07-February-08	254.00	Call	Index Future	202826	207789	202826	207789	0.00
26/03/2007	ALBI On 07-February-08	254.00	Put	Index Future	2696	2509	2696	2509	0.00
26/03/2007	ALBI On 03-May-07	254.00	Call	Index Future	24533	28704	24533	28704	0.00
26/03/2007	ALBI On 03-May-07	254.00	Put	Index Future	10223	8964	10223	8964	0.00
26/03/2007	ALBI On 02-August-07	254.00	Call	Index Future	80227	85014	80227	85014	0.00
26/03/2007	ALBI On 02-August-07	254.00	Put	Index Future	6917	6274	6917	6274	0.00
26/03/2007	ALBI On 01-November-07	254.00	Call	Index Future	138116	143133	138116	143133	0.00
26/03/2007	ALBI On 01-November-07	254.00	Put	Index Future	4396	4043	4396	4043	0.00
26/03/2007	CRD1 On 03-May-07			Index Future	108.8800	109.2930	108.8780	109.2930	10.00
26/03/2007	GOVI On 07-February-08			jGovi	273.9900	274.6660	273.9940	274.6660	0.00
26/03/2007	GOVI On 03-May-07			jGovi	256.0500	256.6720	256.0450	256.6720	144.00
26/03/2007	GOVI On 02-August-07			jGovi	261.5800	262.2150	261.5750	262.2150	69.00
26/03/2007	GOVI On 01-November-07			jGovi	267.3900	268.0400	267.3850	268.0400	0.00
26/03/2007	GOVI On 07-February-08	265.00	Call	jGovi	107449	112851	107449	112851	0.00
26/03/2007	GOVI On 07-February-08	265.00	Put	jGovi	17509	16191	17509	16191	0.00
26/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	210450	216720	210450	216720	0.00
26/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
26/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	210752	217152	210752	217152	0.00
26/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	2	2	2	0.00
26/03/2007	GOVI On 01-November-07	265.00	Call	jGovi	54238	58509	54238	58509	0.00
26/03/2007	GOVI On 01-November-07	265.00	Put	jGovi	30388	28109	30388	28109	0.00
26/03/2007	ILBI On 03-May-07			Index Future	274.3500	274.3710	274.3480	274.3710	0.00
26/03/2007	ILBI On 02-August-07			Index Future	280.6900	280.6960	280.6850	280.6960	0.00
26/03/2007	J153 On 31-August-10			jSwap	8.8200	8.7510	0.0392	0.0371	0.00
26/03/2007	J157 On 15-September-15			jSwap	8.3300	8.3100	0.0549	0.0562	0.00
26/03/2007	J186 On 21-December-26			jSwap	7.8400	7.8420	0.0340	0.0344	0.00
26/03/2007	J201 On 22-December-14			jSwap	8.4100	8.3880	0.0531	0.0517	0.00
26/03/2007	J203 On 15-September-17			jSwap	8.2300	8.2130	0.0501	0.0492	0.00
26/03/2007	J204 On 21-December-18			jSwap	8.2000	8.1880	0.0533	0.0526	0.00
26/03/2007	J207 On 15-January-20			jSwap	8.1400	8.1300	0.0109	0.0104	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
26/03/2007	JBAR On 21-December-05			jBar	9.1300	9.1330	0.0000	0.0000	0.00
26/03/2007	JFRA On 07-February-08			jFra	9.1700	9.1330	0.0223	0.0223	0.00
26/03/2007	JFRA On 03-May-07			jFra	9.2500	9.2340	0.0225	0.0225	0.00
26/03/2007	JFRA On 02-August-07			jFra	9.2900	9.2620	0.0226	0.0226	0.00
26/03/2007	JFRA On 01-November-07			jFra	9.2400	9.1950	0.0242	0.0241	0.00
26/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20678	20717	20678	20717	0.00
26/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16621	16752	16621	16752	0.00
26/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4262	4226	4262	4226	0.00
26/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
26/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4388	4316	4388	4316	0.00
26/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	19	22	19	22	0.00
26/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4651	4537	4651	4537	0.00
26/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	84	95	84	95	0.00
26/03/2007	JN02 On 03-May-07			jNote	9.0000	8.9510	0.1638	0.1630	0.00
26/03/2007	JN02 On 02-August-07			jNote	8.9000	8.8310	0.1621	0.1610	0.00
26/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4421	4329	4421	4329	0.00
26/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8993	9777	8993	9777	0.00
26/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8940	8604	8940	8604	0.00
26/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15410	16245	15410	16245	0.00
26/03/2007	JN05 On 03-May-07			jNote	8.4900	8.4350	0.3412	0.3396	0.00
26/03/2007	JN05 On 02-August-07			jNote	8.4100	8.3630	0.3390	0.3374	0.00
26/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	193	176	193	176	0.00
26/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	30914	32990	30914	32990	0.00
26/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2015	1827	2015	1827	0.00
26/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35699	37616	35699	37616	0.00
26/03/2007	JN10 On 03-May-07			jNote	8.1500	8.1300	0.5487	0.5484	0.00
26/03/2007	JN10 On 02-August-07			jNote	8.0900	8.0770	0.5466	0.5463	0.00
26/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	1	1	1	1	0.00
26/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	57453	58686	57453	58686	0.00
26/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	260	253	260	253	0.00
26/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	61521	62688	61521	62688	0.00
26/03/2007	JROD On 30-March-07			jRod	8.6700	8.6700	0.0019	0.0024	0.00
26/03/2007	JROD On 30-April-07			jRod	8.7400	8.7520	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
26/03/2007	JROD On 31-May-07			jRod	8.9200	8.9390	0.0025	0.0030	0.00
26/03/2007	JROD On 29-June-07			jRod	8.9100	8.9210	0.0047	0.0052	0.00
26/03/2007	JROD On 31-July-07			jRod	9.0500	9.0530	0.0053	0.0058	0.00
26/03/2007	JROD On 31-August-07			jRod	9.1800	9.1740	0.0060	0.0064	0.00
26/03/2007	JROD On 28-September-07			jRod	9.0900	9.0810	0.0082	0.0086	0.00
26/03/2007	JROD On 31-October-07			jRod	9.1900	9.1670	0.0088	0.0091	0.00
26/03/2007	JROD On 30-November-07			jRod	9.2700	9.2430	0.0094	0.0096	0.00
26/03/2007	JROD On 31-December-07			jRod	9.1800	9.1570	0.0117	0.0119	0.00
26/03/2007	OTH1 On 03-May-07			Index Future	252.3900	252.9410	252.3890	252.9410	15.00
26/03/2007	R153 On 03-May-07			Bond Future	8.0900	8.0250	116.4446	116.6312	366.00
26/03/2007	R153 On 02-August-07			Bond Future	8.0400	7.9800	118.8793	119.0529	0.00
26/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13891	15599	13891	15599	0.00
26/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1088	929	1088	929	0.00
26/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17074	18437	17074	18437	0.00
26/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3875	3502	3875	3502	0.00
26/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22218	24049	22218	24049	0.00
26/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	273	238	273	238	0.00
26/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19352	21158	19352	21158	0.00
26/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	444	384	444	384	0.00
26/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21540	23013	21540	23013	0.00
26/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2664	2401	2664	2401	0.00
26/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	20777	22597	20777	22597	0.00
26/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	349	303	349	303	0.00
26/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22709	24205	22709	24205	0.00
26/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2420	2179	2420	2179	0.00
26/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23896	25413	23896	25413	0.00
26/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2195	1976	2195	1976	0.00
26/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28083	29940	28083	29940	0.00
26/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	96	86	96	86	0.00
26/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28797	30385	28797	30385	0.00
26/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1474	1325	1474	1325	0.00
26/03/2007	R157 On 03-May-07			Bond Future	7.7200	7.6650	137.0957	137.4678	481.00
26/03/2007	R157 On 02-August-07			Bond Future	7.6800	7.6300	139.9398	140.3032	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
26/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	4854	6392	4854	6392	75.00
26/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	20951	18768	20951	18768	0.00
26/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62027	65303	62027	65303	0.00
26/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4249	3891	4249	3891	0.00
26/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	24998	28242	24998	28242	0.00
26/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4047	3569	4047	3569	60.00
26/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	57050	60743	57050	60743	0.00
26/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	378	350	378	350	0.00
26/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	91139	94860	91139	94860	0.00
26/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	20	20	20	20	0.00
26/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	70724	74440	70724	74440	0.00
26/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	123	118	123	118	0.00
26/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	74131	77533	74131	77533	0.00
26/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2764	2532	2764	2532	0.00
26/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	74143	77862	74143	77862	0.00
26/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	92	89	92	89	0.00
26/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	77212	80638	77212	80638	0.00
26/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2478	2270	2478	2270	0.00
26/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	77558	81278	77558	81278	0.00
26/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	68	67	68	67	0.00
26/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	80308	83756	80308	83756	0.00
26/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2219	2033	2219	2033	0.00
26/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	92811	96327	92811	96327	0.00
26/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1418	1301	1418	1301	0.00
26/03/2007	R186 On 03-May-07			Bond Future	7.4300	7.3840	135.4711	135.9900	0.00
26/03/2007	R186 On 02-August-07			Bond Future	7.3800	7.3350	133.2470	133.7908	0.00
26/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	98598	103778	98598	103778	0.00
26/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	401	392	401	392	0.00
26/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	109134	114159	109134	114159	0.00
26/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5710	5296	5710	5296	0.00
26/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	120446	125637	120446	125637	0.00
26/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	122	125	122	125	0.00
26/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	129044	134222	129044	134222	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
26/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3633	3373	3633	3373	0.00
26/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	131222	136414	131222	136414	0.00
26/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	66	69	66	69	0.00
26/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	134052	139260	134052	139260	0.00
26/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3239	3009	3239	3009	0.00
26/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	139064	144299	139064	144299	0.00
26/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2887	2683	2887	2683	0.00
26/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	152390	157581	152390	157581	0.00
26/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	18	20	18	20	0.00
26/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	159080	164395	159080	164395	0.00
26/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1813	1690	1813	1690	0.00
26/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	125849	131041	125849	131041	0.00
26/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	90	93	90	93	0.00
26/03/2007	R196 On 03-May-07			Bond Future	8.4500	8.3850	104.4127	104.5152	0.00
26/03/2007	R196 On 02-August-07			Bond Future	8.3000	8.2220	106.7916	106.8986	0.00
26/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2633	3331	2633	3331	0.00
26/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1727	1400	1727	1400	0.00
26/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3732	4311	3732	4311	0.00
26/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4392	3900	4392	3900	0.00
26/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	895	1283	895	1283	0.00
26/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4193	3556	4193	3556	0.00
26/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5721	6447	5721	6447	0.00
26/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2723	2379	2723	2379	0.00
26/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5584	6501	5584	6501	0.00
26/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	496	388	496	388	0.00
26/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8197	9048	8197	9048	0.00
26/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1559	1339	1559	1339	0.00
26/03/2007	R201 On 03-May-07			Bond Future	7.7600	7.7000	108.9181	109.2713	0.00
26/03/2007	R201 On 02-August-07			Bond Future	7.7100	7.6450	106.9026	107.2482	0.00
26/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	42735	46217	42735	46217	0.00
26/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	375	325	375	325	0.00
26/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	47973	51055	47973	51055	0.00
26/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3499	3126	3499	3126	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
26/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	53559	57078	53559	57078	0.00
26/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	124	111	124	111	0.00
26/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	57551	60762	57551	60762	0.00
26/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2264	2019	2264	2019	0.00
26/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	56273	59796	56273	59796	0.00
26/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	93	83	93	83	0.00
26/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	59993	63229	59993	63229	0.00
26/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2026	1806	2026	1806	0.00
26/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	58984	62510	58984	62510	0.00
26/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	69	63	69	63	0.00
26/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	62452	65710	62452	65710	0.00
26/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1813	1616	1813	1616	0.00
26/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	69781	73313	69781	73313	0.00
26/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	20	19	20	19	0.00
26/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	72388	75718	72388	75718	0.00
26/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1154	1029	1154	1029	0.00
26/03/2007	R203 On 03-May-07			Bond Future	7.6300	7.5830	105.5778	105.9204	0.00
26/03/2007	R203 On 02-August-07			Bond Future	7.5700	7.5210	107.9885	108.3344	0.00
26/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	60872	64295	60872	64295	0.00
26/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	33	31	33	31	0.00
26/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	65649	68950	65649	68950	0.00
26/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1397	1238	1397	1238	0.00
26/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	74164	77590	74164	77590	0.00
26/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	4	4	4	4	0.00
26/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	78040	81421	78040	81421	0.00
26/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	664	586	664	586	0.00
26/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	77455	80881	77455	80881	0.00
26/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	2	2	2	2	0.00
26/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	81166	84560	81166	84560	0.00
26/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	546	481	546	481	0.00
26/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	80733	84158	80733	84158	0.00
26/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	1	1	1	1	0.00
26/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	84297	87703	84297	87703	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
26/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	446	392	446	392	0.00
26/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	93698	97123	93698	97123	0.00
26/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	96821	100257	96821	100257	0.00
26/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	190	167	190	167	0.00
26/03/2007	R204 On 03-May-07			Bond Future	7.6200	7.5710	105.9382	106.2964	0.00
26/03/2007	R204 On 02-August-07			Bond Future	7.5600	7.5150	104.3072	104.6778	0.00
26/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	66200	69771	66200	69771	0.00
26/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	529	518	529	518	0.00
26/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	74051	77424	74051	77424	0.00
26/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5096	4763	5096	4763	0.00
26/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	79941	83526	79941	83526	0.00
26/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	180	182	180	182	0.00
26/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	86126	89615	86126	89615	0.00
26/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3254	3037	3254	3037	0.00
26/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	83375	86960	83375	86960	0.00
26/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	135	138	135	138	0.00
26/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	89203	92715	89203	92715	0.00
26/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2894	2700	2894	2700	0.00
26/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	86802	90388	86802	90388	0.00
26/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	100	103	100	103	0.00
26/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	92297	95831	92297	95831	0.00
26/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2568	2396	2568	2396	0.00
26/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	100408	103993	100408	103993	0.00
26/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	28	31	28	31	0.00
26/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	104806	108407	104806	108407	0.00
26/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1559	1454	1559	1454	0.00
26/03/2007	R206 On 03-May-07			Bond Future	7.7600	7.6930	101.0080	101.3300	0.00
26/03/2007	R206 On 02-August-07			Bond Future	7.6800	7.6180	99.5402	99.8694	0.00
26/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	7174	9168	7174	9168	0.00
26/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	7480	6253	7480	6253	0.00
26/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14885	16897	14885	16897	0.00
26/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11607	10327	11607	10327	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
26/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	15065	17776	15065	17776	0.00
26/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2711	2202	2711	2202	0.00
26/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	22333	24785	22333	24785	0.00
26/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6759	5919	6759	5919	0.00
26/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	25526	28605	25526	28605	0.00
26/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	713	571	713	571	0.00
26/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31282	34077	31282	34077	0.00
26/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3600	3103	3600	3103	0.00
26/03/2007	R207 On 03-May-07			Bond Future	7.5500	7.5120	99.7938	100.1280	0.00
26/03/2007	R207 On 02-August-07			Bond Future	7.5000	7.4600	98.4229	98.7629	0.00
26/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	71427	74769	71427	74769	0.00
26/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	29	29	29	29	0.00
26/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	75872	79150	75872	79150	0.00
26/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1254	1133	1254	1133	0.00
26/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	85588	88931	85588	88931	0.00
26/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	4	4	4	4	0.00
26/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	89249	92590	89249	92590	0.00
26/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	590	531	590	531	0.00
26/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	89086	92428	89086	92428	0.00
26/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	2	3	2	3	0.00
26/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	92607	95958	92607	95958	0.00
26/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	483	435	483	435	0.00
26/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	92565	95908	92565	95908	0.00
26/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00
26/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	95963	99324	95963	99324	0.00
26/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	394	354	394	354	0.00
26/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	106302	109645	106302	109645	0.00
26/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	109341	112724	109341	112724	0.00
26/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	166	150	166	150	0.00
26/03/2007	R209 On 03-May-07			Bond Future	7.1400	7.1000	89.8166	90.2625	0.00
26/03/2007	R209 On 02-August-07			Bond Future	7.1100	7.0650	91.7862	92.2342	212.00
26/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	8213	10390	8213	10390	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
26/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	23978	21696	23978	21696	0.00
26/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	22003	24379	22003	24379	0.00
26/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	33841	31737	33841	31737	0.00
26/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	21382	24836	21382	24836	0.00
26/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	9300	8295	9300	8295	0.00
26/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	35821	38898	35821	38898	0.00
26/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	19873	18469	19873	18469	0.00
26/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	2125	3049	2125	3049	0.00
26/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	47167	43631	47167	43631	0.00
26/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	12091	13732	12091	13732	0.00
26/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	53135	50295	53135	50295	0.00
26/03/2007	TRT1 On 03-May-07			Index Future	252.9900	253.6130	252.9920	253.6130	500.00
27/03/2007	ALBI On 07-February-08			Index Future	273.0300	274.0130	273.0320	274.0130	0.00
27/03/2007	ALBI On 03-May-07			Index Future	254.4700	255.4310	254.4680	255.4310	0.00
27/03/2007	ALBI On 02-August-07			Index Future	260.3500	261.3310	260.3520	261.3310	0.00
27/03/2007	ALBI On 01-November-07			Index Future	266.3900	267.3720	266.3900	267.3720	0.00
27/03/2007	ALBI On 07-February-08	254.00	Call	Index Future	193520	202826	193520	202826	0.00
27/03/2007	ALBI On 07-February-08	254.00	Put	Index Future	3200	2696	3200	2696	0.00
27/03/2007	ALBI On 03-May-07	254.00	Call	Index Future	18594	24533	18594	24533	0.00
27/03/2007	ALBI On 03-May-07	254.00	Put	Index Future	13914	10223	13914	10223	0.00
27/03/2007	ALBI On 02-August-07	254.00	Call	Index Future	72133	80227	72133	80227	0.00
27/03/2007	ALBI On 02-August-07	254.00	Put	Index Future	8613	6917	8613	6917	0.00
27/03/2007	ALBI On 01-November-07	254.00	Call	Index Future	129215	138116	129215	138116	0.00
27/03/2007	ALBI On 01-November-07	254.00	Put	Index Future	5315	4396	5315	4396	0.00
27/03/2007	CRD1 On 03-May-07			Index Future	108.6900	108.8780	108.6930	108.8780	10.00
27/03/2007	GOVI On 07-February-08			jGovi	273.0900	273.9940	273.0920	273.9940	0.00
27/03/2007	GOVI On 03-May-07			jGovi	255.1200	256.0450	255.1150	256.0450	144.00
27/03/2007	GOVI On 02-August-07			jGovi	260.6300	261.5750	260.6250	261.5750	69.00
27/03/2007	GOVI On 01-November-07			jGovi	266.4200	267.3850	266.4150	267.3850	0.00
27/03/2007	GOVI On 07-February-08	265.00	Call	jGovi	100539	107449	100539	107449	0.00
27/03/2007	GOVI On 07-February-08	265.00	Put	jGovi	19619	17509	19619	17509	0.00
27/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	201150	210450	201150	210450	0.00
27/03/2007	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
27/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	201254	210752	201254	210752	0.00
27/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	4	2	4	2	0.00
27/03/2007	GOVI On 01-November-07	265.00	Call	jGovi	48514	54238	48514	54238	0.00
27/03/2007	GOVI On 01-November-07	265.00	Put	jGovi	34364	30388	34364	30388	0.00
27/03/2007	ILBI On 03-May-07			Index Future	274.8000	274.3480	274.8020	274.3480	0.00
27/03/2007	ILBI On 02-August-07			Index Future	281.1600	280.6850	281.1550	280.6850	0.00
27/03/2007	J153 On 31-August-10			jSwap	8.8800	8.8220	0.0409	0.0392	0.00
27/03/2007	J157 On 15-September-15			jSwap	8.4100	8.3320	0.0504	0.0549	0.00
27/03/2007	J186 On 21-December-26			jSwap	7.9000	7.8380	0.0399	0.0340	0.00
27/03/2007	J201 On 22-December-14			jSwap	8.4900	8.4130	0.0572	0.0531	0.00
27/03/2007	J203 On 15-September-17			jSwap	8.3000	8.2270	0.0547	0.0501	0.00
27/03/2007	J204 On 21-December-18			jSwap	8.2600	8.1980	0.0577	0.0533	0.00
27/03/2007	J207 On 15-January-20			jSwap	8.2000	8.1370	0.0155	0.0109	0.00
27/03/2007	JBAR On 21-December-05			jBar	9.1700	9.1250	0.0000	0.0000	0.00
27/03/2007	JFRA On 07-February-08			jFra	9.2200	9.1690	0.0225	0.0223	0.00
27/03/2007	JFRA On 03-May-07			jFra	9.2700	9.2490	0.0226	0.0225	0.00
27/03/2007	JFRA On 02-August-07			jFra	9.3200	9.2930	0.0227	0.0226	0.00
27/03/2007	JFRA On 01-November-07			jFra	9.2800	9.2430	0.0243	0.0242	0.00
27/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20720	20678	20720	20678	0.00
27/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16528	16621	16528	16621	0.00
27/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4304	4262	4304	4262	0.00
27/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
27/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4440	4388	4440	4388	0.00
27/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	17	19	17	19	0.00
27/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4743	4651	4743	4651	0.00
27/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	77	84	77	84	0.00
27/03/2007	JN02 On 03-May-07			jNote	9.0500	8.9990	0.1646	0.1638	0.00
27/03/2007	JN02 On 02-August-07			jNote	8.9500	8.8950	0.1631	0.1621	0.00
27/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4692	4421	4692	4421	0.00
27/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8370	8993	8370	8993	0.00
27/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	9342	8940	9342	8940	0.00
27/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14735	15410	14735	15410	0.00
27/03/2007	JN05 On 03-May-07			jNote	8.5600	8.4860	0.3436	0.3412	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
27/03/2007	JN05 On 02-August-07			jNote	8.4900	8.4140	0.3414	0.3390	0.00
27/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	280	193	280	193	0.00
27/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	28064	30914	28064	30914	0.00
27/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2406	2015	2406	2015	0.00
27/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	33099	35699	33099	35699	0.00
27/03/2007	JN10 On 03-May-07			jNote	8.2200	8.1470	0.5517	0.5487	0.00
27/03/2007	JN10 On 02-August-07			jNote	8.1600	8.0930	0.5497	0.5466	0.00
27/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	3	1	3	1	0.00
27/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	52581	57453	52581	57453	0.00
27/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	383	260	383	260	0.00
27/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	56672	61521	56672	61521	0.00
27/03/2007	JROD On 30-March-07			jRod	8.6700	8.6690	0.0019	0.0019	0.00
27/03/2007	JROD On 30-April-07			jRod	8.7400	8.7370	0.0020	0.0020	0.00
27/03/2007	JROD On 31-May-07			jRod	8.9400	8.9150	0.0025	0.0025	0.00
27/03/2007	JROD On 29-June-07			jRod	8.9300	8.9090	0.0048	0.0047	0.00
27/03/2007	JROD On 31-July-07			jRod	9.0700	9.0480	0.0054	0.0053	0.00
27/03/2007	JROD On 31-August-07			jRod	9.2000	9.1800	0.0061	0.0060	0.00
27/03/2007	JROD On 28-September-07			jRod	9.1000	9.0930	0.0083	0.0082	0.00
27/03/2007	JROD On 31-October-07			jRod	9.2000	9.1870	0.0089	0.0088	0.00
27/03/2007	JROD On 30-November-07			jRod	9.2900	9.2680	0.0095	0.0094	0.00
27/03/2007	JROD On 31-December-07			jRod	9.2000	9.1790	0.0119	0.0117	0.00
27/03/2007	OTH1 On 03-May-07			Index Future	251.5100	252.3890	251.5070	252.3890	15.00
27/03/2007	R153 On 03-May-07			Bond Future	8.1700	8.0850	116.1964	116.4446	366.00
27/03/2007	R153 On 02-August-07			Bond Future	8.1200	8.0400	118.6484	118.8793	0.00
27/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	11816	13891	11816	13891	0.00
27/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1495	1088	1495	1088	0.00
27/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	15409	17074	15409	17074	0.00
27/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4520	3875	4520	3875	0.00
27/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	19859	22218	19859	22218	0.00
27/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	396	273	396	273	0.00
27/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	17059	19352	17059	19352	0.00
27/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	633	444	633	444	0.00
27/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	19706	21540	19706	21540	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
27/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3139	2664	3139	2664	0.00
27/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	18448	20777	18448	20777	0.00
27/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	502	349	502	349	0.00
27/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	20838	22709	20838	22709	0.00
27/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2858	2420	2858	2420	0.00
27/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	21990	23896	21990	23896	0.00
27/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2599	2195	2599	2195	0.00
27/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	25649	28083	25649	28083	0.00
27/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	144	96	144	96	0.00
27/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	26774	28797	26774	28797	0.00
27/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1760	1474	1760	1474	0.00
27/03/2007	R157 On 03-May-07			Bond Future	7.7900	7.7150	136.5771	137.0957	481.00
27/03/2007	R157 On 02-August-07			Bond Future	7.7500	7.6800	139.4333	139.9398	3.00
27/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	3427	4854	3427	4854	75.00
27/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	24711	20951	24711	20951	0.00
27/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	57689	62027	57689	62027	0.00
27/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4976	4249	4976	4249	0.00
27/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	21034	24998	21034	24998	0.00
27/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	5269	4047	5269	4047	60.00
27/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	52020	57050	52020	57050	0.00
27/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	534	378	534	378	0.00
27/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	85962	91139	85962	91139	0.00
27/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	29	20	29	20	0.00
27/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	65592	70724	65592	70724	0.00
27/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	178	123	178	123	0.00
27/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	69566	74131	69566	74131	0.00
27/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3264	2764	3264	2764	0.00
27/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	68998	74143	68998	74143	0.00
27/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	133	92	133	92	0.00
27/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	72600	77212	72600	77212	0.00
27/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2931	2478	2931	2478	0.00
27/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	72403	77558	72403	77558	0.00
27/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	99	68	99	68	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
27/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	75654	80308	75654	80308	0.00
27/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2629	2219	2629	2219	0.00
27/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	88019	92811	88019	92811	0.00
27/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1691	1418	1691	1418	0.00
27/03/2007	R186 On 03-May-07			Bond Future	7.5000	7.4250	134.5798	135.4711	0.00
27/03/2007	R186 On 02-August-07			Bond Future	7.4500	7.3780	132.3563	133.2470	0.00
27/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	89872	98598	89872	98598	0.00
27/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	588	401	588	401	0.00
27/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	101298	109134	101298	109134	0.00
27/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6782	5710	6782	5710	0.00
27/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	111594	120446	111594	120446	0.00
27/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	184	122	184	122	0.00
27/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	120855	129044	120855	129044	0.00
27/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4352	3633	4352	3633	0.00
27/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	122342	131222	122342	131222	0.00
27/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	100	66	100	66	0.00
27/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	125794	134052	125794	134052	0.00
27/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3888	3239	3888	3239	0.00
27/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	130742	139064	130742	139064	0.00
27/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3472	2887	3472	2887	0.00
27/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	143487	152390	143487	152390	0.00
27/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	28	18	28	18	0.00
27/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	150556	159080	150556	159080	0.00
27/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2196	1813	2196	1813	0.00
27/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	116981	125849	116981	125849	0.00
27/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	136	90	136	90	0.00
27/03/2007	R196 On 03-May-07			Bond Future	8.5300	8.4460	104.2785	104.4127	0.00
27/03/2007	R196 On 02-August-07			Bond Future	8.3800	8.2950	106.6730	106.7916	0.00
27/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1909	2633	1909	2633	0.00
27/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2345	1727	2345	1727	0.00
27/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3180	3732	3180	3732	0.00
27/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5026	4392	5026	4392	0.00
27/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	563	895	563	895	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
27/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5204	4193	5204	4193	0.00
27/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	4999	5721	4999	5721	0.00
27/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3187	2723	3187	2723	0.00
27/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	4495	5584	4495	5584	0.00
27/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	749	496	749	496	0.00
27/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7322	8197	7322	8197	0.00
27/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1870	1559	1870	1559	0.00
27/03/2007	R201 On 03-May-07			Bond Future	7.8300	7.7600	108.5079	108.9181	0.00
27/03/2007	R201 On 02-August-07			Bond Future	7.7800	7.7050	106.5012	106.9026	0.00
27/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	38785	42735	38785	42735	0.00
27/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	527	375	527	375	0.00
27/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	44557	47973	44557	47973	0.00
27/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4097	3499	4097	3499	0.00
27/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	49512	53559	49512	53559	0.00
27/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	179	124	179	124	0.00
27/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	53947	57551	53947	57551	0.00
27/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2674	2264	2674	2264	0.00
27/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	52212	56273	52212	56273	0.00
27/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	134	93	134	93	0.00
27/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	56351	59993	56351	59993	0.00
27/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2397	2026	2397	2026	0.00
27/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	54914	58984	54914	58984	0.00
27/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	100	69	100	69	0.00
27/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	58774	62452	58774	62452	0.00
27/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2149	1813	2149	1813	0.00
27/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	65689	69781	65689	69781	0.00
27/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	30	20	30	20	0.00
27/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	68597	72388	68597	72388	0.00
27/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1377	1154	1377	1154	0.00
27/03/2007	R203 On 03-May-07			Bond Future	7.7000	7.6300	105.0631	105.5778	0.00
27/03/2007	R203 On 02-August-07			Bond Future	7.6400	7.5690	107.4723	107.9885	0.00
27/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	55749	60872	55749	60872	0.00
27/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	58	33	58	33	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
27/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	60857	65649	60857	65649	0.00
27/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1766	1397	1766	1397	0.00
27/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	69021	74164	69021	74164	0.00
27/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	8	4	8	4	0.00
27/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	73074	78040	73074	78040	0.00
27/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	860	664	860	664	0.00
27/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	72310	77455	72310	77455	0.00
27/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	5	2	5	2	0.00
27/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	76170	81166	76170	81166	0.00
27/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	711	546	711	546	0.00
27/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	75587	80733	75587	80733	0.00
27/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	3	1	3	1	0.00
27/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	79274	84297	79274	84297	0.00
27/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	584	446	584	446	0.00
27/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	88551	93698	88551	93698	0.00
27/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	91724	96821	91724	96821	0.00
27/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	255	190	255	190	0.00
27/03/2007	R204 On 03-May-07			Bond Future	7.6900	7.6170	105.3884	105.9382	0.00
27/03/2007	R204 On 02-August-07			Bond Future	7.6400	7.5630	103.7546	104.3072	0.00
27/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	60880	66200	60880	66200	0.00
27/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	706	529	706	529	0.00
27/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	69293	74051	69293	74051	0.00
27/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5865	5096	5865	5096	0.00
27/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	74510	79941	74510	79941	0.00
27/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	246	180	246	180	0.00
27/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	81130	86126	81130	86126	0.00
27/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3785	3254	3785	3254	0.00
27/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	77928	83375	77928	83375	0.00
27/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	186	135	186	135	0.00
27/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	84157	89203	84157	89203	0.00
27/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3375	2894	3375	2894	0.00
27/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	81343	86802	81343	86802	0.00

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27/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	139	100	139	100	0.00
27/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	87206	92297	87206	92297	0.00
27/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3003	2568	3003	2568	0.00
27/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	94923	100408	94923	100408	0.00
27/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	40	28	40	28	0.00
27/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	99563	104806	99563	104806	0.00
27/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1843	1559	1843	1559	0.00
27/03/2007	R206 On 03-May-07			Bond Future	7.8300	7.7560	100.6160	101.0080	0.00
27/03/2007	R206 On 02-August-07			Bond Future	7.7600	7.6840	99.1579	99.5402	0.00
27/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	5299	7174	5299	7174	0.00
27/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	9524	7480	9524	7480	0.00
27/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	12834	14885	12834	14885	0.00
27/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	13380	11607	13380	11607	0.00
27/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	12163	15065	12163	15065	0.00
27/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3728	2711	3728	2711	0.00
27/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	19734	22333	19734	22333	0.00
27/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7983	6759	7983	6759	0.00
27/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	21960	25526	21960	25526	0.00
27/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1066	713	1066	713	0.00
27/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	28223	31282	28223	31282	0.00
27/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4364	3600	4364	3600	0.00
27/03/2007	R207 On 03-May-07			Bond Future	7.6300	7.5540	99.2322	99.7938	0.00
27/03/2007	R207 On 02-August-07			Bond Future	7.5700	7.5030	97.8649	98.4229	0.00
27/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	65832	71427	65832	71427	0.00
27/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	49	29	49	29	0.00
27/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	70624	75872	70624	75872	0.00
27/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1587	1254	1587	1254	0.00
27/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	79975	85588	79975	85588	0.00
27/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	7	4	7	4	0.00
27/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	83843	89249	83843	89249	0.00
27/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	763	590	763	590	0.00
27/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	83472	89086	83472	89086	0.00
27/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	4	2	4	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	87172	92607	87172	92607	0.00
27/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	629	483	629	483	0.00
27/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	86951	92565	86951	92565	0.00
27/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	3	1	3	1	0.00
27/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	90505	95963	90505	95963	0.00
27/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	516	394	516	394	0.00
27/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	100686	106302	100686	106302	0.00
27/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	103818	109341	103818	109341	0.00
27/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	223	166	223	166	0.00
27/03/2007	R209 On 03-May-07			Bond Future	7.2000	7.1400	89.1543	89.8166	0.00
27/03/2007	R209 On 02-August-07			Bond Future	7.1700	7.1050	91.1207	91.7862	315.00
27/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	17199	21382	17199	21382	0.00
27/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	11740	9300	11740	9300	0.00
27/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	19056	22003	19056	22003	0.00
27/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	37549	33841	37549	33841	0.00
27/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	5996	8213	5996	8213	0.00
27/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	28384	23978	28384	23978	0.00
27/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	31802	35821	31802	35821	0.00
27/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	22508	19873	22508	19873	0.00
27/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	1367	2125	1367	2125	0.00
27/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	53032	47167	53032	47167	0.00
27/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10173	12091	10173	12091	0.00
27/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	57872	53135	57872	53135	0.00
27/03/2007	TRT1 On 03-May-07			Index Future	252.0800	252.9920	252.0780	252.9920	500.00
28/03/2007	ALBI On 07-February-08			Index Future	272.8500	273.0320	272.8480	273.0320	0.00
28/03/2007	ALBI On 03-May-07			Index Future	254.3500	254.4680	254.3520	254.4680	0.00
28/03/2007	ALBI On 02-August-07			Index Future	260.2100	260.3520	260.2080	260.3520	0.00
28/03/2007	ALBI On 01-November-07			Index Future	266.2300	266.3900	266.2340	266.3900	0.00
28/03/2007	ALBI On 07-February-08	254.00	Call	Index Future	191764	193520	191764	193520	0.00
28/03/2007	ALBI On 07-February-08	254.00	Put	Index Future	3284	3200	3284	3200	0.00
28/03/2007	ALBI On 03-May-07	254.00	Call	Index Future	17744	18594	17744	18594	0.00
28/03/2007	ALBI On 03-May-07	254.00	Put	Index Future	14224	13914	14224	13914	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
28/03/2007	ALBI On 02-August-07	254.00	Call	Index Future	70897	72133	70897	72133	0.00
28/03/2007	ALBI On 02-August-07	254.00	Put	Index Future	8817	8613	8817	8613	0.00
28/03/2007	ALBI On 01-November-07	254.00	Call	Index Future	127779	129215	127779	129215	0.00
28/03/2007	ALBI On 01-November-07	254.00	Put	Index Future	5439	5315	5439	5315	0.00
28/03/2007	CRD1 On 03-May-07			Index Future	109.0100	108.6930	109.0120	108.6930	10.00
28/03/2007	GOVI On 07-February-08			jGovi	273.0800	273.0920	273.0790	273.0920	0.00
28/03/2007	GOVI On 03-May-07			jGovi	255.0200	255.1150	255.0190	255.1150	144.00
28/03/2007	GOVI On 02-August-07			jGovi	260.5300	260.6250	260.5290	260.6250	69.00
28/03/2007	GOVI On 01-November-07			jGovi	266.3200	266.4150	266.3160	266.4150	0.00
28/03/2007	GOVI On 07-February-08	265.00	Call	jGovi	100377	100539	100377	100539	0.00
28/03/2007	GOVI On 07-February-08	265.00	Put	jGovi	19587	19619	19587	19619	0.00
28/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	200190	201150	200190	201150	0.00
28/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
28/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	200294	201254	200294	201254	0.00
28/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	4	4	4	4	0.00
28/03/2007	GOVI On 01-November-07	265.00	Call	jGovi	47866	48514	47866	48514	0.00
28/03/2007	GOVI On 01-November-07	265.00	Put	jGovi	34706	34364	34706	34364	0.00
28/03/2007	ILBI On 03-May-07			Index Future	265.6900	274.8020	265.6880	274.8020	0.00
28/03/2007	ILBI On 02-August-07			Index Future	271.8100	281.1550	271.8050	281.1550	0.00
28/03/2007	J153 On 31-August-10			jSwap	8.8500	8.8810	0.0402	0.0409	0.00
28/03/2007	J157 On 15-September-15			jSwap	8.3900	8.4050	0.0514	0.0504	0.00
28/03/2007	J186 On 21-December-26			jSwap	7.9000	7.8980	0.0399	0.0399	0.00
28/03/2007	J201 On 22-December-14			jSwap	8.4700	8.4850	0.0564	0.0572	0.00
28/03/2007	J203 On 15-September-17			jSwap	8.2800	8.2950	0.0535	0.0547	0.00
28/03/2007	J204 On 21-December-18			jSwap	8.2400	8.2570	0.0566	0.0577	0.00
28/03/2007	J207 On 15-January-20			jSwap	8.1800	8.1950	0.0144	0.0155	0.00
28/03/2007	JBAR On 21-December-05			jBar	9.1800	9.1710	0.0000	0.0000	0.00
28/03/2007	JFRA On 07-February-08			jFra	9.2000	9.2230	0.0224	0.0225	0.00
28/03/2007	JFRA On 03-May-07			jFra	9.2300	9.2660	0.0225	0.0226	0.00
28/03/2007	JFRA On 02-August-07			jFra	9.3000	9.3150	0.0227	0.0227	0.00
28/03/2007	JFRA On 01-November-07			jFra	9.2500	9.2810	0.0242	0.0243	0.00
28/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20659	20720	20659	20720	0.00
28/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16528	16528	16528	16528	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
28/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4223	4304	4223	4304	0.00
28/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
28/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4397	4440	4397	4440	0.00
28/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	18	17	18	17	0.00
28/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4664	4743	4664	4743	0.00
28/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	82	77	82	77	0.00
28/03/2007	JN02 On 03-May-07			jNote	9.0200	9.0480	0.1641	0.1646	0.00
28/03/2007	JN02 On 02-August-07			jNote	8.9200	8.9540	0.1625	0.1631	0.00
28/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4369	4692	4369	4692	0.00
28/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8648	8370	8648	8370	0.00
28/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	9037	9342	9037	9342	0.00
28/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15051	14735	15051	14735	0.00
28/03/2007	JN05 On 03-May-07			jNote	8.5300	8.5580	0.3428	0.3436	0.00
28/03/2007	JN05 On 02-August-07			jNote	8.4600	8.4870	0.3407	0.3414	0.00
28/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	221	280	221	280	0.00
28/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	29070	28064	29070	28064	0.00
28/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2240	2406	2240	2406	0.00
28/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	33880	33099	33880	33099	0.00
28/03/2007	JN10 On 03-May-07			jNote	8.2000	8.2170	0.5510	0.5517	0.00
28/03/2007	JN10 On 02-August-07			jNote	8.1500	8.1640	0.5489	0.5497	0.00
28/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	2	3	2	3	0.00
28/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	53836	52581	53836	52581	0.00
28/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	338	383	338	383	0.00
28/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	57887	56672	57887	56672	0.00
28/03/2007	JROD On 30-March-07			jRod	8.6700	8.6690	0.0019	0.0019	0.00
28/03/2007	JROD On 30-April-07			jRod	8.7400	8.7440	0.0020	0.0020	0.00
28/03/2007	JROD On 31-May-07			jRod	8.9400	8.9400	0.0025	0.0025	0.00
28/03/2007	JROD On 29-June-07			jRod	8.9300	8.9280	0.0048	0.0048	0.00
28/03/2007	JROD On 31-July-07			jRod	9.0700	9.0680	0.0054	0.0054	0.00
28/03/2007	JROD On 31-August-07			jRod	9.1900	9.1950	0.0061	0.0061	0.00
28/03/2007	JROD On 28-September-07			jRod	9.1000	9.1010	0.0082	0.0083	0.00
28/03/2007	JROD On 31-October-07			jRod	9.1900	9.1970	0.0089	0.0089	0.00
28/03/2007	JROD On 30-November-07			jRod	9.2800	9.2860	0.0095	0.0095	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
28/03/2007	JROD On 31-December-07			jRod	9.2000	9.2030	0.0119	0.0119	0.00
28/03/2007	OTH1 On 03-May-07			Index Future	251.3900	251.5070	251.3920	251.5070	15.00
28/03/2007	R153 On 03-May-07			Bond Future	8.1600	8.1650	116.2274	116.1964	366.00
28/03/2007	R153 On 02-August-07			Bond Future	8.1100	8.1200	118.6916	118.6484	0.00
28/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	12014	11816	12014	11816	0.00
28/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1383	1495	1383	1495	0.00
28/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	15679	15409	15679	15409	0.00
28/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4357	4520	4357	4520	0.00
28/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	20126	19859	20126	19859	0.00
28/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	353	396	353	396	0.00
28/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	17308	17059	17308	17059	0.00
28/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	572	633	572	633	0.00
28/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	20012	19706	20012	19706	0.00
28/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3013	3139	3013	3139	0.00
28/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	18707	18448	18707	18448	0.00
28/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	451	502	451	502	0.00
28/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	21153	20838	21153	20838	0.00
28/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2740	2858	2740	2858	0.00
28/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	22313	21990	22313	21990	0.00
28/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2489	2599	2489	2599	0.00
28/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	25939	25649	25939	25649	0.00
28/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	125	144	125	144	0.00
28/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	27125	26774	27125	26774	0.00
28/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1679	1760	1679	1760	0.00
28/03/2007	R157 On 03-May-07			Bond Future	7.7900	7.7850	136.5401	136.5771	481.00
28/03/2007	R157 On 02-August-07			Bond Future	7.7500	7.7500	139.4333	139.4333	3.00
28/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	20637	21034	20637	21034	0.00
28/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	5242	5269	5242	5269	60.00
28/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	57635	57689	57635	57689	0.00
28/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4922	4976	4922	4976	0.00
28/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	3238	3427	3238	3427	75.00
28/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	24891	24711	24891	24711	0.00
28/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	51629	52020	51629	52020	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
28/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	512	534	512	534	0.00
28/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	85589	85962	85589	85962	0.00
28/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	26	29	26	29	0.00
28/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	65212	65592	65212	65592	0.00
28/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	167	178	167	178	0.00
28/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	69522	69566	69522	69566	0.00
28/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3220	3264	3220	3264	0.00
28/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	68620	68998	68620	68998	0.00
28/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	124	133	124	133	0.00
28/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	72559	72600	72559	72600	0.00
28/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2890	2931	2890	2931	0.00
28/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	72026	72403	72026	72403	0.00
28/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	92	99	92	99	0.00
28/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	75615	75654	75615	75654	0.00
28/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2591	2629	2591	2629	0.00
28/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	87990	88019	87990	88019	0.00
28/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1662	1691	1662	1691	0.00
28/03/2007	R186 On 03-May-07			Bond Future	7.5000	7.4960	134.5673	134.5798	0.00
28/03/2007	R186 On 02-August-07			Bond Future	7.4500	7.4490	132.3438	132.3563	0.00
28/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	89705	89872	89705	89872	0.00
28/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	546	588	546	588	0.00
28/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	101110	101298	101110	101298	0.00
28/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6718	6782	6718	6782	0.00
28/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	111452	111594	111452	111594	0.00
28/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	166	184	166	184	0.00
28/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	120680	120855	120680	120855	0.00
28/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4301	4352	4301	4352	0.00
28/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	122207	122342	122207	122342	0.00
28/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	89	100	89	100	0.00
28/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	125621	125794	125621	125794	0.00
28/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3840	3888	3840	3888	0.00
28/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	130572	130742	130572	130742	0.00
28/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3427	3472	3427	3472	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
28/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	143358	143487	143358	143487	0.00
28/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	24	28	24	28	0.00
28/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	150397	150556	150397	150556	0.00
28/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2162	2196	2162	2196	0.00
28/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	116843	116981	116843	116981	0.00
28/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	122	136	122	136	0.00
28/03/2007	R196 On 03-May-07			Bond Future	8.5200	8.5260	104.2852	104.2785	0.00
28/03/2007	R196 On 02-August-07			Bond Future	8.3700	8.3760	106.6759	106.6730	0.00
28/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1912	1909	1912	1909	0.00
28/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2281	2345	2281	2345	0.00
28/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5001	4999	5001	4999	0.00
28/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3159	3187	3159	3187	0.00
28/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3177	3180	3177	3180	0.00
28/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4993	5026	4993	5026	0.00
28/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	556	563	556	563	0.00
28/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5130	5204	5130	5204	0.00
28/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	4524	4495	4524	4495	0.00
28/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	711	749	711	749	0.00
28/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7329	7322	7329	7322	0.00
28/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1848	1870	1848	1870	0.00
28/03/2007	R201 On 03-May-07			Bond Future	7.8400	7.8300	108.4494	108.5079	0.00
28/03/2007	R201 On 02-August-07			Bond Future	7.7700	7.7750	106.5413	106.5012	0.00
28/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	38196	38785	38196	38785	0.00
28/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	523	527	523	527	0.00
28/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	44847	44557	44847	44557	0.00
28/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3986	4097	3986	4097	0.00
28/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	48923	49512	48923	49512	0.00
28/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	174	179	174	179	0.00
28/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	54266	53947	54266	53947	0.00
28/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2592	2674	2592	2674	0.00
28/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	51624	52212	51624	52212	0.00
28/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	130	134	130	134	0.00
28/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	56676	56351	56676	56351	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
28/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2321	2397	2321	2397	0.00
28/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	54326	54914	54326	54914	0.00
28/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	97	100	97	100	0.00
28/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	59105	58774	59105	58774	0.00
28/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2079	2149	2079	2149	0.00
28/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	65103	65689	65103	65689	0.00
28/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	28	30	28	30	0.00
28/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	68948	68597	68948	68597	0.00
28/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1328	1377	1328	1377	0.00
28/03/2007	R203 On 03-May-07			Bond Future	7.7000	7.7010	105.0559	105.0631	0.00
28/03/2007	R203 On 02-August-07			Bond Future	7.6400	7.6410	107.4652	107.4723	0.00
28/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	55671	55749	55671	55749	0.00
28/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	52	58	52	58	0.00
28/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	60764	60857	60764	60857	0.00
28/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1745	1766	1745	1766	0.00
28/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	68947	69021	68947	69021	0.00
28/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	7	8	7	8	0.00
28/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	72989	73074	72989	73074	0.00
28/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	847	860	847	860	0.00
28/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	72237	72310	72237	72310	0.00
28/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	4	5	4	5	0.00
28/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	76086	76170	76086	76170	0.00
28/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	699	711	699	711	0.00
28/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	75514	75587	75514	75587	0.00
28/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	2	3	2	3	0.00
28/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	79192	79274	79192	79274	0.00
28/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	574	584	574	584	0.00
28/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	88478	88551	88478	88551	0.00
28/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	91647	91724	91647	91724	0.00
28/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	249	255	249	255	0.00
28/03/2007	R204 On 03-May-07			Bond Future	7.7000	7.6880	105.3345	105.3884	0.00
28/03/2007	R204 On 02-August-07			Bond Future	7.6400	7.6350	103.7087	103.7546	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
28/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	60316	60880	60316	60880	0.00
28/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	683	706	683	706	0.00
28/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	68843	69293	68843	69293	0.00
28/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5874	5865	5874	5865	0.00
28/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	73957	74510	73957	74510	0.00
28/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	234	246	234	246	0.00
28/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	80672	81130	80672	81130	0.00
28/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3786	3785	3786	3785	0.00
28/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	77378	77928	77378	77928	0.00
28/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	175	186	175	186	0.00
28/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	83698	84157	83698	84157	0.00
28/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3375	3375	3375	3375	0.00
28/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	80795	81343	80795	81343	0.00
28/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	130	139	130	139	0.00
28/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	86746	87206	86746	87206	0.00
28/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3002	3003	3002	3003	0.00
28/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	94380	94923	94380	94923	0.00
28/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	36	40	36	40	0.00
28/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	99100	99563	99100	99563	0.00
28/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1839	1843	1839	1843	0.00
28/03/2007	R206 On 03-May-07			Bond Future	7.8300	7.8330	100.6109	100.6160	0.00
28/03/2007	R206 On 02-August-07			Bond Future	7.7600	7.7610	99.1480	99.1579	0.00
28/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	5182	5299	5182	5299	0.00
28/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	9459	9524	9459	9524	0.00
28/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	12734	12834	12734	12834	0.00
28/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	13378	13380	13378	13380	0.00
28/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	12041	12163	12041	12163	0.00
28/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3657	3728	3657	3728	0.00
28/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	19622	19734	19622	19734	0.00
28/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7970	7983	7970	7983	0.00
28/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	21866	21960	21866	21960	0.00
28/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1023	1066	1023	1066	0.00
28/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	28108	28223	28108	28223	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
28/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4348	4364	4348	4364	0.00
28/03/2007	R207 On 03-May-07			Bond Future	7.6200	7.6250	99.2637	99.2322	0.00
28/03/2007	R207 On 02-August-07			Bond Future	7.5700	7.5740	97.8963	97.8649	0.00
28/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	66140	65832	66140	65832	0.00
28/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	42	49	42	49	0.00
28/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	70890	70624	70890	70624	0.00
28/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1539	1587	1539	1587	0.00
28/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	80289	79975	80289	79975	0.00
28/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	6	7	6	7	0.00
28/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	84128	83843	84128	83843	0.00
28/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	736	763	736	763	0.00
28/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	83786	83472	83786	83472	0.00
28/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	3	4	3	4	0.00
28/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	87462	87172	87462	87172	0.00
28/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	605	629	605	629	0.00
28/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	87265	86951	87265	86951	0.00
28/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	2	3	2	3	0.00
28/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	90798	90505	90798	90505	0.00
28/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	496	516	496	516	0.00
28/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	101001	100686	101001	100686	0.00
28/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	104121	103818	104121	103818	0.00
28/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	213	223	213	223	0.00
28/03/2007	R209 On 03-May-07			Bond Future	7.2100	7.2000	89.0994	89.1543	0.00
28/03/2007	R209 On 02-August-07			Bond Future	7.1700	7.1650	91.0656	91.1207	315.00
28/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	16696	17199	16696	17199	0.00
28/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	11785	11740	11785	11740	0.00
28/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	31385	31802	31385	31802	0.00
28/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	22642	22508	22642	22508	0.00
28/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	18729	19056	18729	19056	0.00
28/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	37773	37549	37773	37549	0.00
28/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	5684	5996	5684	5996	0.00
28/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	28621	28384	28621	28384	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
28/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	1248	1367	1248	1367	0.00
28/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	53462	53032	53462	53032	0.00
28/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	9946	10173	9946	10173	0.00
28/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	58196	57872	58196	57872	0.00
28/03/2007	TRT1 On 03-May-07			Index Future	251.9900	252.0780	251.9900	252.0780	500.00
29/03/2007	ALBI On 07-February-08			Index Future	273.0500	272.8480	273.0460	272.8480	0.00
29/03/2007	ALBI On 03-May-07			Index Future	254.6200	254.3520	254.6240	254.3520	0.00
29/03/2007	ALBI On 02-August-07			Index Future	260.4700	260.2080	260.4710	260.2080	0.00
29/03/2007	ALBI On 01-November-07			Index Future	266.4700	266.2340	266.4730	266.2340	0.00
29/03/2007	ALBI On 07-February-08	254.00	Call	Index Future	193606	191764	193606	191764	0.00
29/03/2007	ALBI On 07-February-08	254.00	Put	Index Future	3146	3284	3146	3284	0.00
29/03/2007	ALBI On 03-May-07	254.00	Call	Index Future	19025	17744	19025	17744	0.00
29/03/2007	ALBI On 03-May-07	254.00	Put	Index Future	12785	14224	12785	14224	0.00
29/03/2007	ALBI On 02-August-07	254.00	Call	Index Future	72925	70897	72925	70897	0.00
29/03/2007	ALBI On 02-August-07	254.00	Put	Index Future	8215	8817	8215	8817	0.00
29/03/2007	ALBI On 01-November-07	254.00	Call	Index Future	129873	127779	129873	127779	0.00
29/03/2007	ALBI On 01-November-07	254.00	Put	Index Future	5143	5439	5143	5439	0.00
29/03/2007	CRD1 On 03-May-07			Index Future	109.1000	109.0120	109.0990	109.0120	10.00
29/03/2007	GOVI On 07-February-08			jGovi	273.3400	273.0790	273.3400	273.0790	0.00
29/03/2007	GOVI On 03-May-07			jGovi	255.2700	255.0190	255.2720	255.0190	144.00
29/03/2007	GOVI On 02-August-07			jGovi	260.7900	260.5290	260.7880	260.5290	69.00
29/03/2007	GOVI On 01-November-07			jGovi	266.5800	266.3160	266.5800	266.3160	0.00
29/03/2007	GOVI On 07-February-08	265.00	Call	jGovi	102275	100377	102275	100377	0.00
29/03/2007	GOVI On 07-February-08	265.00	Put	jGovi	18875	19587	18875	19587	0.00
29/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	202720	200190	202720	200190	0.00
29/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
29/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	202883	200294	202883	200294	0.00
29/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	3	4	3	4	0.00
29/03/2007	GOVI On 01-November-07	265.00	Call	jGovi	49261	47866	49261	47866	0.00
29/03/2007	GOVI On 01-November-07	265.00	Put	jGovi	33461	34706	33461	34706	0.00
29/03/2007	ILBI On 03-May-07			Index Future	256.6000	265.6880	256.6030	265.6880	0.00
29/03/2007	ILBI On 02-August-07			Index Future	262.5000	271.8050	262.4960	271.8050	0.00
29/03/2007	J153 On 31-August-10			jSwap	8.8200	8.8540	0.0391	0.0402	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
29/03/2007	J157 On 15-September-15			jSwap	8.3500	8.3880	0.0536	0.0514	0.00
29/03/2007	J186 On 21-December-26			jSwap	7.8500	7.8980	0.0355	0.0399	0.00
29/03/2007	J201 On 22-December-14			jSwap	8.4300	8.4710	0.0542	0.0564	0.00
29/03/2007	J203 On 15-September-17			jSwap	8.2500	8.2770	0.0514	0.0535	0.00
29/03/2007	J204 On 21-December-18			jSwap	8.2100	8.2420	0.0543	0.0566	0.00
29/03/2007	J207 On 15-January-20			jSwap	8.1500	8.1810	0.0118	0.0144	0.00
29/03/2007	JBAR On 21-December-05			jBar	9.1800	9.1750	0.0000	0.0000	0.00
29/03/2007	JFRA On 07-February-08			jFra	9.1500	9.1980	0.0223	0.0224	0.00
29/03/2007	JFRA On 03-May-07			jFra	9.2100	9.2330	0.0225	0.0225	0.00
29/03/2007	JFRA On 02-August-07			jFra	9.2500	9.2970	0.0225	0.0227	0.00
29/03/2007	JFRA On 01-November-07			jFra	9.1900	9.2490	0.0241	0.0242	0.00
29/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20572	20659	20572	20659	0.00
29/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16551	16528	16551	16528	0.00
29/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4175	4223	4175	4223	0.00
29/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
29/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4280	4397	4280	4397	0.00
29/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	20	18	20	18	0.00
29/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4507	4664	4507	4664	0.00
29/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	92	82	92	82	0.00
29/03/2007	JN02 On 03-May-07			jNote	8.9800	9.0150	0.1635	0.1641	0.00
29/03/2007	JN02 On 02-August-07			jNote	8.8800	8.9200	0.1618	0.1625	0.00
29/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4014	4369	4014	4369	0.00
29/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	9006	8648	9006	8648	0.00
29/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8678	9037	8678	9037	0.00
29/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15460	15051	15460	15051	0.00
29/03/2007	JN05 On 03-May-07			jNote	8.5000	8.5320	0.3417	0.3428	0.00
29/03/2007	JN05 On 02-August-07			jNote	8.4300	8.4640	0.3395	0.3407	0.00
29/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	163	221	163	221	0.00
29/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	30404	29070	30404	29070	0.00
29/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2007	2240	2007	2240	0.00
29/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35167	33880	35167	33880	0.00
29/03/2007	JN10 On 03-May-07			jNote	8.1700	8.1990	0.5497	0.5510	0.00
29/03/2007	JN10 On 02-August-07			jNote	8.1100	8.1460	0.5476	0.5489	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
29/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	1	2	1	2	0.00
29/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	56071	53836	56071	53836	0.00
29/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	273	338	273	338	0.00
29/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	60071	57887	60071	57887	0.00
29/03/2007	JROD On 30-March-07			jRod	8.6700	8.6690	0.0000	0.0019	0.00
29/03/2007	JROD On 30-April-07			jRod	8.7400	8.7400	0.0020	0.0020	0.00
29/03/2007	JROD On 31-May-07			jRod	8.9300	8.9350	0.0025	0.0025	0.00
29/03/2007	JROD On 29-June-07			jRod	8.9200	8.9260	0.0048	0.0048	0.00
29/03/2007	JROD On 31-July-07			jRod	9.0600	9.0650	0.0054	0.0054	0.00
29/03/2007	JROD On 31-August-07			jRod	9.1900	9.1910	0.0061	0.0061	0.00
29/03/2007	JROD On 28-September-07			jRod	9.1000	9.0970	0.0082	0.0082	0.00
29/03/2007	JROD On 31-October-07			jRod	9.1900	9.1930	0.0089	0.0089	0.00
29/03/2007	JROD On 30-November-07			jRod	9.2800	9.2820	0.0095	0.0095	0.00
29/03/2007	JROD On 31-December-07			jRod	9.2000	9.2000	0.0118	0.0119	0.00
29/03/2007	OTH1 On 03-May-07			Index Future	251.6700	251.3920	251.6670	251.3920	15.00
29/03/2007	R153 On 03-May-07			Bond Future	8.1300	8.1550	116.3204	116.2274	366.00
29/03/2007	R153 On 02-August-07			Bond Future	8.0800	8.1050	118.7782	118.6916	0.00
29/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	12725	12014	12725	12014	0.00
29/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1164	1383	1164	1383	0.00
29/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16258	15679	16258	15679	0.00
29/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4071	4357	4071	4357	0.00
29/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	20982	20126	20982	20126	0.00
29/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	280	353	280	353	0.00
29/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	18129	17308	18129	17308	0.00
29/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	463	572	463	572	0.00
29/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	20662	20012	20662	20012	0.00
29/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2797	3013	2797	3013	0.00
29/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	19547	18707	19547	18707	0.00
29/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	361	451	361	451	0.00
29/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	21818	21153	21818	21153	0.00
29/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2539	2740	2539	2740	0.00
29/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	22993	22313	22993	22313	0.00
29/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2303	2489	2303	2489	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
29/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	26839	25939	26839	25939	0.00
29/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	94	125	94	125	0.00
29/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	27855	27125	27855	27125	0.00
29/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1543	1679	1543	1679	0.00
29/03/2007	R157 On 03-May-07			Bond Future	7.7700	7.7900	136.6880	136.5401	481.00
29/03/2007	R157 On 02-August-07			Bond Future	7.7300	7.7500	139.5777	139.4333	3.00
29/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	21568	20637	21568	20637	0.00
29/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4694	5242	4694	5242	60.00
29/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	58795	57635	58795	57635	0.00
29/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4637	4922	4637	4922	0.00
29/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	3453	3238	3453	3238	75.00
29/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	23628	24891	23628	24891	0.00
29/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	53015	51629	53015	51629	0.00
29/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	421	512	421	512	0.00
29/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	87061	85589	87061	85589	0.00
29/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	19	26	19	26	0.00
29/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	66655	65212	66655	65212	0.00
29/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	132	167	132	167	0.00
29/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	70764	69522	70764	69522	0.00
29/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3018	3220	3018	3220	0.00
29/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	70071	68620	70071	68620	0.00
29/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	97	124	97	124	0.00
29/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	73818	72559	73818	72559	0.00
29/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2704	2890	2704	2890	0.00
29/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	73484	72026	73484	72026	0.00
29/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	71	92	71	92	0.00
29/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	76890	75615	76890	75615	0.00
29/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2421	2591	2421	2591	0.00
29/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	89317	87990	89317	87990	0.00
29/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1545	1662	1545	1662	0.00
29/03/2007	R186 On 03-May-07			Bond Future	7.4800	7.4970	134.8174	134.5673	0.00
29/03/2007	R186 On 02-August-07			Bond Future	7.4300	7.4500	132.5938	132.3438	0.00
29/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	92099	89705	92099	89705	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
29/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	439	546	439	546	0.00
29/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	103194	101110	103194	101110	0.00
29/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6302	6718	6302	6718	0.00
29/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	113915	111452	113915	111452	0.00
29/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	128	166	128	166	0.00
29/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	122889	120680	122889	120680	0.00
29/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4011	4301	4011	4301	0.00
29/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	124686	122207	124686	122207	0.00
29/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	67	89	67	89	0.00
29/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	127856	125621	127856	125621	0.00
29/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3576	3840	3576	3840	0.00
29/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	132831	130572	132831	130572	0.00
29/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3187	3427	3187	3427	0.00
29/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	145853	143358	145853	143358	0.00
29/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	17	24	17	24	0.00
29/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	152733	150397	152733	150397	0.00
29/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1999	2162	1999	2162	0.00
29/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	119315	116843	119315	116843	0.00
29/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	93	122	93	122	0.00
29/03/2007	R196 On 03-May-07			Bond Future	8.4900	8.5220	104.3355	104.2852	0.00
29/03/2007	R196 On 02-August-07			Bond Future	8.3400	8.3740	106.7271	106.6759	0.00
29/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2130	1912	2130	1912	0.00
29/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1996	2281	1996	2281	0.00
29/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3387	3177	3387	3177	0.00
29/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4691	4993	4691	4993	0.00
29/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5285	5001	5285	5001	0.00
29/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2931	3159	2931	3159	0.00
29/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	638	556	638	556	0.00
29/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4709	5130	4709	5130	0.00
29/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	4897	4524	4897	4524	0.00
29/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	581	711	581	711	0.00
29/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7684	7329	7684	7329	0.00
29/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1690	1848	1690	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
29/03/2007	R201 On 03-May-07			Bond Future	7.8200	7.8400	108.5664	108.4494	0.00
29/03/2007	R201 On 02-August-07			Bond Future	7.7700	7.7680	106.5298	106.5413	0.00
29/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	39275	38196	39275	38196	0.00
29/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	433	523	433	523	0.00
29/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	44708	44847	44708	44847	0.00
29/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3962	3986	3962	3986	0.00
29/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	50057	48923	50057	48923	0.00
29/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	139	174	139	174	0.00
29/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	54130	54266	54130	54266	0.00
29/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2571	2592	2571	2592	0.00
29/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	52765	51624	52765	51624	0.00
29/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	103	130	103	130	0.00
29/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	56541	56676	56541	56676	0.00
29/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2301	2321	2301	2321	0.00
29/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	55474	54326	55474	54326	0.00
29/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	76	97	76	97	0.00
29/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	58971	59105	58971	59105	0.00
29/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2060	2079	2060	2079	0.00
29/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	66265	65103	66265	65103	0.00
29/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	21	28	21	28	0.00
29/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	68818	68948	68818	68948	0.00
29/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1312	1328	1312	1328	0.00
29/03/2007	R203 On 03-May-07			Bond Future	7.6900	7.7020	105.1571	105.0559	0.00
29/03/2007	R203 On 02-August-07			Bond Future	7.6300	7.6420	107.5724	107.4652	0.00
29/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	56671	55671	56671	55671	0.00
29/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	40	52	40	52	0.00
29/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	61723	60764	61723	60764	0.00
29/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1631	1745	1631	1745	0.00
29/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	69958	68947	69958	68947	0.00
29/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	5	7	5	7	0.00
29/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	73998	72989	73998	72989	0.00
29/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	783	847	783	847	0.00
29/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	73248	72237	73248	72237	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
29/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	3	4	3	4	0.00
29/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	77104	76086	77104	76086	0.00
29/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	645	699	645	699	0.00
29/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	76526	75514	76526	75514	0.00
29/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	2	2	2	2	0.00
29/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	80218	79192	80218	79192	0.00
29/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	528	574	528	574	0.00
29/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	89491	88478	89491	88478	0.00
29/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
29/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	92697	91647	92697	91647	0.00
29/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	227	249	227	249	0.00
29/03/2007	R204 On 03-May-07			Bond Future	7.6800	7.6950	105.4888	105.3345	0.00
29/03/2007	R204 On 02-August-07			Bond Future	7.6200	7.6410	103.8617	103.7087	0.00
29/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	61749	60316	61749	60316	0.00
29/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	572	683	572	683	0.00
29/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	70069	68843	70069	68843	0.00
29/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5569	5874	5569	5874	0.00
29/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	75456	73957	75456	73957	0.00
29/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	189	234	189	234	0.00
29/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	81985	80672	81985	80672	0.00
29/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3568	3786	3568	3786	0.00
29/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	78886	77378	78886	77378	0.00
29/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	140	175	140	175	0.00
29/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	85029	83698	85029	83698	0.00
29/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3176	3375	3176	3375	0.00
29/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	82311	80795	82311	80795	0.00
29/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	103	130	103	130	0.00
29/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	88094	86746	88094	86746	0.00
29/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2820	3002	2820	3002	0.00
29/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	95914	94380	95914	94380	0.00
29/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	28	36	28	36	0.00
29/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	100508	99100	100508	99100	0.00
29/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1716	1839	1716	1839	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
29/03/2007	R206 On 03-May-07			Bond Future	7.8100	7.8340	100.7125	100.6109	0.00
29/03/2007	R206 On 02-August-07			Bond Future	7.7400	7.7630	99.2471	99.1480	0.00
29/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	5511	5182	5511	5182	0.00
29/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	8771	9459	8771	9459	0.00
29/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13182	12734	13182	12734	0.00
29/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	12835	13378	12835	13378	0.00
29/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	12661	12041	12661	12041	0.00
29/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3261	3657	3261	3657	0.00
29/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	20221	19622	20221	19622	0.00
29/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7577	7970	7577	7970	0.00
29/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	22724	21866	22724	21866	0.00
29/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	865	1023	865	1023	0.00
29/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	28841	28108	28841	28108	0.00
29/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4090	4348	4090	4348	0.00
29/03/2007	R207 On 03-May-07			Bond Future	7.6000	7.6210	99.4215	99.2637	0.00
29/03/2007	R207 On 02-August-07			Bond Future	7.5500	7.5700	98.0531	97.8963	0.00
29/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	67706	66140	67706	66140	0.00
29/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	30	42	30	42	0.00
29/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	72328	70890	72328	70890	0.00
29/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1409	1539	1409	1539	0.00
29/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	81866	80289	81866	80289	0.00
29/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	4	6	4	6	0.00
29/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	85626	84128	85626	84128	0.00
29/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	666	736	666	736	0.00
29/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	85363	83786	85363	83786	0.00
29/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	2	3	2	3	0.00
29/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	88971	87462	88971	87462	0.00
29/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	546	605	546	605	0.00
29/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	88843	87265	88843	87265	0.00
29/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00
29/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	92316	90798	92316	90798	0.00
29/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	445	496	445	496	0.00
29/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	102580	101001	102580	101001	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
29/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
29/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	105665	104121	105665	104121	0.00
29/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	189	213	189	213	0.00
29/03/2007	R209 On 03-May-07			Bond Future	7.2000	7.2050	89.2092	89.0994	0.00
29/03/2007	R209 On 02-August-07			Bond Future	7.1600	7.1700	91.1758	91.0656	315.00
29/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	17126	16696	17126	16696	0.00
29/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	11118	11785	11118	11785	0.00
29/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	31908	31385	31908	31385	0.00
29/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	22063	22642	22063	22642	0.00
29/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	19074	18729	19074	18729	0.00
29/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	37016	37773	37016	37773	0.00
29/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	5817	5684	5817	5684	0.00
29/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	27657	28621	27657	28621	0.00
29/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	1262	1248	1262	1248	0.00
29/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	52379	53462	52379	53462	0.00
29/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10143	9946	10143	9946	0.00
29/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	57291	58196	57291	58196	0.00
29/03/2007	TRT1 On 03-May-07			Index Future	252.2400	251.9900	252.2400	251.9900	500.00
30/03/2007	ALBI On 07-February-08			Index Future	273.0500	273.0460	273.0460	273.0460	0.00
30/03/2007	ALBI On 03-May-07			Index Future	254.6200	254.6240	254.6240	254.6240	0.00
30/03/2007	ALBI On 02-August-07			Index Future	260.4700	260.4710	260.4710	260.4710	0.00
30/03/2007	ALBI On 01-November-07			Index Future	266.4700	266.4730	266.4730	266.4730	0.00
30/03/2007	ALBI On 07-February-08	254.00	Call	Index Future	193583	193606	193583	193606	0.00
30/03/2007	ALBI On 07-February-08	254.00	Put	Index Future	3123	3146	3123	3146	0.00
30/03/2007	ALBI On 03-May-07	254.00	Call	Index Future	18802	19025	18802	19025	0.00
30/03/2007	ALBI On 03-May-07	254.00	Put	Index Future	12562	12785	12562	12785	0.00
30/03/2007	ALBI On 02-August-07	254.00	Call	Index Future	72842	72925	72842	72925	0.00
30/03/2007	ALBI On 02-August-07	254.00	Put	Index Future	8132	8215	8132	8215	0.00
30/03/2007	ALBI On 01-November-07	254.00	Call	Index Future	129830	129873	129830	129873	0.00
30/03/2007	ALBI On 01-November-07	254.00	Put	Index Future	5100	5143	5100	5143	0.00
30/03/2007	CRD1 On 03-May-07			Index Future	108.8800	109.0990	108.8810	109.0990	10.00
30/03/2007	GOVI On 07-February-08			jGovi	272.5900	273.3400	272.5900	273.3400	0.00
30/03/2007	GOVI On 03-May-07			jGovi	254.5400	255.2720	254.5360	255.2720	144.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2007	GOVI On 02-August-07			jGovi	260.0400	260.7880	260.0360	260.7880	69.00
30/03/2007	GOVI On 01-November-07			jGovi	265.8100	266.5800	265.8120	266.5800	0.00
30/03/2007	GOVI On 07-February-08	265.00	Call	jGovi	96618	102275	96618	102275	0.00
30/03/2007	GOVI On 07-February-08	265.00	Put	jGovi	20718	18875	20718	18875	0.00
30/03/2007	GOVI On 03-May-07	235.00	Call	jGovi	195360	202720	195360	202720	0.00
30/03/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
30/03/2007	GOVI On 02-August-07	240.50	Call	jGovi	195364	202883	195364	202883	0.00
30/03/2007	GOVI On 02-August-07	240.50	Put	jGovi	4	3	4	3	0.00
30/03/2007	GOVI On 01-November-07	265.00	Call	jGovi	44912	49261	44912	49261	0.00
30/03/2007	GOVI On 01-November-07	265.00	Put	jGovi	36792	33461	36792	33461	0.00
30/03/2007	ILBI On 03-May-07			Index Future	256.6000	256.6030	256.6030	256.6030	0.00
30/03/2007	ILBI On 02-August-07			Index Future	262.5000	262.4960	262.4960	262.4960	0.00
30/03/2007	J153 On 31-August-10			jSwap	8.8400	8.8180	0.0397	0.0391	0.00
30/03/2007	J157 On 15-September-15			jSwap	8.3800	8.3530	0.0520	0.0536	0.00
30/03/2007	J186 On 21-December-26			jSwap	7.8900	7.8530	0.0396	0.0355	0.00
30/03/2007	J201 On 22-December-14			jSwap	8.4600	8.4310	0.0556	0.0542	0.00
30/03/2007	J203 On 15-September-17			jSwap	8.2700	8.2460	0.0530	0.0514	0.00
30/03/2007	J204 On 21-December-18			jSwap	8.2400	8.2110	0.0567	0.0543	0.00
30/03/2007	J207 On 15-January-20			jSwap	8.1900	8.1480	0.0147	0.0118	0.00
30/03/2007	JBAR On 21-December-05			jBar	9.1800	9.1750	0.0000	0.0000	0.00
30/03/2007	JFRA On 07-February-08			jFra	9.2000	9.1530	0.0224	0.0223	0.00
30/03/2007	JFRA On 03-May-07			jFra	9.2300	9.2130	0.0225	0.0225	0.00
30/03/2007	JFRA On 02-August-07			jFra	9.2700	9.2480	0.0226	0.0225	0.00
30/03/2007	JFRA On 01-November-07			jFra	9.2100	9.1850	0.0241	0.0241	0.00
30/03/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20596	20572	20596	20572	0.00
30/03/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16473	16551	16473	16551	0.00
30/03/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4206	4175	4206	4175	0.00
30/03/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
30/03/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4325	4280	4325	4280	0.00
30/03/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	19	20	19	20	0.00
30/03/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4572	4507	4572	4507	0.00
30/03/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	86	92	86	92	0.00
30/03/2007	JN02 On 03-May-07			jNote	9.0100	8.9760	0.1640	0.1635	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
30/03/2007	JN02 On 02-August-07			jNote	8.9100	8.8780	0.1623	0.1618	0.00
30/03/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	4135	4014	4135	4014	0.00
30/03/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8579	9006	8579	9006	0.00
30/03/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8833	8678	8833	8678	0.00
30/03/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15121	15460	15121	15460	0.00
30/03/2007	JN05 On 03-May-07			jNote	8.5200	8.4980	0.3424	0.3417	0.00
30/03/2007	JN05 On 02-August-07			jNote	8.4500	8.4270	0.3402	0.3395	0.00
30/03/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	172	163	172	163	0.00
30/03/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	29553	30404	29553	30404	0.00
30/03/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2107	2007	2107	2007	0.00
30/03/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34322	35167	34322	35167	0.00
30/03/2007	JN10 On 03-May-07			jNote	8.1900	8.1670	0.5506	0.5497	0.00
30/03/2007	JN10 On 02-August-07			jNote	8.1400	8.1140	0.5486	0.5476	0.00
30/03/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	1	1	1	1	0.00
30/03/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	54608	56071	54608	56071	0.00
30/03/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	303	273	303	273	0.00
30/03/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	58562	60071	58562	60071	0.00
30/03/2007	JROD On 30-March-07			jRod	8.6700	8.6690	8.6690	0.0000	0.00
30/03/2007	JROD On 30-April-07			jRod	8.7300	8.7350	0.0025	0.0020	0.00
30/03/2007	JROD On 31-May-07			jRod	8.9300	8.9270	0.0029	0.0025	0.00
30/03/2007	JROD On 29-June-07			jRod	9.1800	8.9210	0.0035	0.0048	0.00
30/03/2007	JROD On 31-July-07			jRod	9.0600	9.0620	0.0058	0.0054	0.00
30/03/2007	JROD On 31-August-07			jRod	9.1900	9.1910	0.0065	0.0061	0.00
30/03/2007	JROD On 28-September-07			jRod	9.3200	9.0980	0.0070	0.0082	0.00
30/03/2007	JROD On 31-October-07			jRod	9.2000	9.1930	0.0093	0.0089	0.00
30/03/2007	JROD On 30-November-07			jRod	9.2800	9.2800	0.0099	0.0095	0.00
30/03/2007	JROD On 31-December-07			jRod	9.3800	9.1950	0.0106	0.0118	0.00
30/03/2007	OTH1 On 03-May-07			Index Future	250.9900	251.6670	250.9890	251.6670	15.00
30/03/2007	R153 On 03-May-07			Bond Future	8.1800	8.1250	116.1654	116.3204	366.00
30/03/2007	R153 On 02-August-07			Bond Future	8.1300	8.0750	118.6340	118.7782	0.00
30/03/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	11419	12725	11419	12725	0.00
30/03/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1408	1164	1408	1164	0.00
30/03/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	15216	16258	15216	16258	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
30/03/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4472	4071	4472	4071	0.00
30/03/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	19499	20982	19499	20982	0.00
30/03/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	347	280	347	280	0.00
30/03/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	16686	18129	16686	18129	0.00
30/03/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	570	463	570	463	0.00
30/03/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	19512	20662	19512	20662	0.00
30/03/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3090	2797	3090	2797	0.00
30/03/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	18082	19547	18082	19547	0.00
30/03/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	446	361	446	361	0.00
30/03/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	20645	21818	20645	21818	0.00
30/03/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2809	2539	2809	2539	0.00
30/03/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	21798	22993	21798	22993	0.00
30/03/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2551	2303	2551	2303	0.00
30/03/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	25313	26839	25313	26839	0.00
30/03/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	118	94	118	94	0.00
30/03/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	26587	27855	26587	27855	0.00
30/03/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1717	1543	1717	1543	0.00
30/03/2007	R157 On 03-May-07			Bond Future	7.8300	7.7700	136.2451	136.6880	481.00
30/03/2007	R157 On 02-August-07			Bond Future	7.7900	7.7300	139.1450	139.5777	0.00
30/03/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	18307	21568	18307	21568	0.00
30/03/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	5862	4694	5862	4694	60.00
30/03/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	55127	58795	55127	58795	0.00
30/03/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5297	4637	5297	4637	0.00
30/03/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	2454	3453	2454	3453	75.00
30/03/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	27058	23628	27058	23628	0.00
30/03/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	48728	53015	48728	53015	0.00
30/03/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	563	421	563	421	0.00
30/03/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	82639	87061	82639	87061	0.00
30/03/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	27	19	27	19	0.00
30/03/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	62274	66655	62274	66655	0.00
30/03/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	179	132	179	132	0.00
30/03/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	66889	70764	66889	70764	0.00
30/03/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3471	3018	3471	3018	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
30/03/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	65678	70071	65678	70071	0.00
30/03/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	133	97	133	97	0.00
30/03/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	69901	73818	69901	73818	0.00
30/03/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	3115	2704	3115	2704	0.00
30/03/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	69081	73484	69081	73484	0.00
30/03/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	97	71	97	71	0.00
30/03/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	72935	76890	72935	76890	0.00
30/03/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2793	2421	2793	2421	0.00
30/03/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	85237	89317	85237	89317	0.00
30/03/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1792	1545	1792	1545	0.00
30/03/2007	R186 On 03-May-07			Bond Future	7.5400	7.4770	134.0567	134.8174	0.00
30/03/2007	R186 On 02-August-07			Bond Future	7.4900	7.4300	131.8212	132.5938	0.00
30/03/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	84661	92099	84661	92099	0.00
30/03/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	607	439	607	439	0.00
30/03/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	96468	103194	96468	103194	0.00
30/03/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7302	6302	7302	6302	0.00
30/03/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	106361	113915	106361	113915	0.00
30/03/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	180	128	180	128	0.00
30/03/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	115835	122889	115835	122889	0.00
30/03/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4682	4011	4682	4011	0.00
30/03/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	117108	124686	117108	124686	0.00
30/03/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	95	67	95	67	0.00
30/03/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	120737	127856	120737	127856	0.00
30/03/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	4182	3576	4182	3576	0.00
30/03/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	125652	132831	125652	132831	0.00
30/03/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3733	3187	3733	3187	0.00
30/03/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	138254	145853	138254	145853	0.00
30/03/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	25	17	25	17	0.00
30/03/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	145365	152733	145365	152733	0.00
30/03/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2356	1999	2356	1999	0.00
30/03/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	111747	119315	111747	119315	0.00
30/03/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	131	93	131	93	0.00
30/03/2007	R196 On 03-May-07			Bond Future	8.5300	8.4920	104.2651	104.3355	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
30/03/2007	R196 On 02-August-07			Bond Future	8.3900	8.3390	106.6569	106.7271	0.00
30/03/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1759	2130	1759	2130	0.00
30/03/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2330	1996	2330	1996	0.00
30/03/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3064	3387	3064	3387	0.00
30/03/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	5071	4691	5071	4691	0.00
30/03/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	4861	5285	4861	5285	0.00
30/03/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3210	2931	3210	2931	0.00
30/03/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	480	638	480	638	0.00
30/03/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	5255	4709	5255	4709	0.00
30/03/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	4325	4897	4325	4897	0.00
30/03/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	713	581	713	581	0.00
30/03/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7168	7684	7168	7684	0.00
30/03/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1876	1690	1876	1690	0.00
30/03/2007	R201 On 03-May-07			Bond Future	7.8800	7.8200	108.2161	108.5664	0.00
30/03/2007	R201 On 02-August-07			Bond Future	7.8300	7.7700	106.1872	106.5298	0.00
30/03/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	35917	39275	35917	39275	0.00
30/03/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	577	433	577	433	0.00
30/03/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	41840	44708	41840	44708	0.00
30/03/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4521	3962	4521	3962	0.00
30/03/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	46604	50057	46604	50057	0.00
30/03/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	188	139	188	139	0.00
30/03/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	51087	54130	51087	54130	0.00
30/03/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2954	2571	2954	2571	0.00
30/03/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	49300	52765	49300	52765	0.00
30/03/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	140	103	140	103	0.00
30/03/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	53462	56541	53462	56541	0.00
30/03/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2649	2301	2649	2301	0.00
30/03/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	51999	55474	51999	55474	0.00
30/03/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	103	76	103	76	0.00
30/03/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	55860	58971	55860	58971	0.00
30/03/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2375	2060	2375	2060	0.00
30/03/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	62771	66265	62771	66265	0.00
30/03/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	29	21	29	21	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
30/03/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	65601	68818	65601	68818	0.00
30/03/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1522	1312	1522	1312	0.00
30/03/2007	R203 On 03-May-07			Bond Future	7.7400	7.6880	104.7530	105.1571	0.00
30/03/2007	R203 On 02-August-07			Bond Future	7.6900	7.6270	107.1585	107.5724	0.00
30/03/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	52651	56671	52651	56671	0.00
30/03/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	61	40	61	40	0.00
30/03/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	57913	61723	57913	61723	0.00
30/03/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1960	1631	1960	1631	0.00
30/03/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	65920	69958	65920	69958	0.00
30/03/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	8	5	8	5	0.00
30/03/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	70035	73998	70035	73998	0.00
30/03/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	959	783	959	783	0.00
30/03/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	69209	73248	69209	73248	0.00
30/03/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	4	3	4	3	0.00
30/03/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	73114	77104	73114	77104	0.00
30/03/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	793	645	793	645	0.00
30/03/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	72485	76526	72485	76526	0.00
30/03/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	2	2	2	2	0.00
30/03/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	76204	80218	76204	80218	0.00
30/03/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	652	528	652	528	0.00
30/03/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	85450	89491	85450	89491	0.00
30/03/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/03/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	88617	92697	88617	92697	0.00
30/03/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	285	227	285	227	0.00
30/03/2007	R204 On 03-May-07			Bond Future	7.7400	7.6750	105.0190	105.4888	0.00
30/03/2007	R204 On 02-August-07			Bond Future	7.6800	7.6210	103.3807	103.8617	0.00
30/03/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	57209	61749	57209	61749	0.00
30/03/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	730	572	730	572	0.00
30/03/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	65972	70069	65972	70069	0.00
30/03/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6284	5569	6284	5569	0.00
30/03/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	70814	75456	70814	75456	0.00
30/03/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	245	189	245	189	0.00
30/03/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	77669	81985	77669	81985	0.00

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30/03/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4063	3568	4063	3568	0.00
30/03/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	74231	78886	74231	78886	0.00
30/03/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	183	140	183	140	0.00
30/03/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	80667	85029	80667	85029	0.00
30/03/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3624	3176	3624	3176	0.00
30/03/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	77645	82311	77645	82311	0.00
30/03/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	135	103	135	103	0.00
30/03/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	83690	88094	83690	88094	0.00
30/03/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3226	2820	3226	2820	0.00
30/03/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	91225	95914	91225	95914	0.00
30/03/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	37	28	37	28	0.00
30/03/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	95962	100508	95962	100508	0.00
30/03/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1981	1716	1981	1716	0.00
30/03/2007	R206 On 03-May-07			Bond Future	7.8800	7.8140	100.3980	100.7125	0.00
30/03/2007	R206 On 02-August-07			Bond Future	7.8100	7.7430	98.9304	99.2471	0.00
30/03/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4173	5511	4173	5511	0.00
30/03/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	10579	8771	10579	8771	0.00
30/03/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	11574	13182	11574	13182	0.00
30/03/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	14395	12835	14395	12835	0.00
30/03/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	10441	12661	10441	12661	0.00
30/03/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4187	3261	4187	3261	0.00
30/03/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	18145	20221	18145	20221	0.00
30/03/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	8669	7577	8669	7577	0.00
30/03/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	19901	22724	19901	22724	0.00
30/03/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1187	865	1187	865	0.00
30/03/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	26365	28841	26365	28841	0.00
30/03/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4781	4090	4781	4090	0.00
30/03/2007	R207 On 03-May-07			Bond Future	7.6600	7.6010	98.9412	99.4215	0.00
30/03/2007	R207 On 02-August-07			Bond Future	7.6100	7.5500	97.5680	98.0531	0.00
30/03/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	62921	67706	62921	67706	0.00
30/03/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	48	30	48	30	0.00
30/03/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	67793	72328	67793	72328	0.00
30/03/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1725	1409	1725	1409	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
30/03/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	77065	81866	77065	81866	0.00
30/03/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	6	4	6	4	0.00
30/03/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	80941	85626	80941	85626	0.00
30/03/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	831	666	831	666	0.00
30/03/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	80562	85363	80562	85363	0.00
30/03/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	4	2	4	2	0.00
30/03/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	84259	88971	84259	88971	0.00
30/03/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	685	546	685	546	0.00
30/03/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	84041	88843	84041	88843	0.00
30/03/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	2	1	2	1	0.00
30/03/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	87582	92316	87582	92316	0.00
30/03/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	561	445	561	445	0.00
30/03/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	97777	102580	97777	102580	0.00
30/03/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/03/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	100868	105665	100868	105665	0.00
30/03/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	243	189	243	189	0.00
30/03/2007	R209 On 03-May-07			Bond Future	7.2500	7.1950	88.6627	89.2092	0.00
30/03/2007	R209 On 02-August-07			Bond Future	7.2100	7.1600	90.6267	91.1758	314.00
30/03/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	13948	17126	13948	17126	0.00
30/03/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	13404	11118	13404	11118	0.00
30/03/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	28745	31908	28745	31908	0.00
30/03/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	24391	22063	24391	22063	0.00
30/03/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	16808	19074	16808	19074	0.00
30/03/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	40241	37016	40241	37016	0.00
30/03/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	4301	5817	4301	5817	0.00
30/03/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	31605	27657	31605	27657	0.00
30/03/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	823	1262	823	1262	0.00
30/03/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	57403	52379	57403	52379	0.00
30/03/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	8711	10143	8711	10143	0.00
30/03/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	61349	57291	61349	57291	0.00
30/03/2007	TRT1 On 03-May-07			Index Future	251.5200	252.2400	251.5160	252.2400	500.00