



# Derivatives Monthly Statistics Report

For August 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	\$ / R On 17-March-08			Currency Future	7.3900	7.3473	7.3891	7.3473	4,601.00
01/08/2007	\$ / R On 17-September-07			Currency Future	7.1900	7.1563	7.1924	7.1563	2,220.00
01/08/2007	\$ / R On 14-December-07			Currency Future	7.2900	7.2491	7.2881	7.2491	16,585.00
01/08/2007	ALBI On 07-February-08			Index Future	261.1400	261.9020	261.1410	261.9020	0.00
01/08/2007	ALBI On 02-August-07			Index Future	247.9400	248.6960	247.9420	248.6960	0.00
01/08/2007	ALBI On 01-November-07			Index Future	254.1100	254.8890	254.1070	254.8890	0.00
01/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	83209	89333	83209	89333	0.00
01/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	11799	10313	11799	10313	0.00
01/08/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
01/08/2007	ALBI On 02-August-07	254.00	Put	Index Future	60580	53040	60580	53040	0.00
01/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	25980	30309	25980	30309	0.00
01/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	24910	21419	24910	21419	0.00
01/08/2007	CRD1 On 07-February-08			Index Future	113.7000	113.9610	113.7000	113.9610	0.00
01/08/2007	CRD1 On 02-August-07			Index Future	107.9500	107.0970	107.9530	107.0970	0.00
01/08/2007	CRD1 On 01-November-07			Index Future	110.6400	109.5410	110.6370	109.5410	8.00
01/08/2007	GOVI On 07-February-08			jGovi	261.1700	262.1660	261.1740	262.1660	60.00
01/08/2007	GOVI On 02-May-08			jGovi	267.8000	268.3840	267.8010	268.3840	0.00
01/08/2007	GOVI On 02-August-07			jGovi	249.0500	249.7450	249.0520	249.7450	0.00
01/08/2007	GOVI On 01-November-07			jGovi	254.7300	255.4430	254.7330	255.4430	118.00
01/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	14194	17553	14194	17553	0.00
01/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	52454	45893	52454	45893	0.00
01/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	67514	71362	67514	71362	0.00
01/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	29504	27522	29504	27522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	GOVI On 02-August-07	240.50	Call	jGovi	85520	92450	85520	92450	0.00
01/08/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
01/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	405	609	405	609	0.00
01/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	103075	96179	103075	96179	0.00
01/08/2007	ILBI On 07-February-08			Index Future	291.8600	291.8790	291.8630	291.8790	0.00
01/08/2007	ILBI On 02-August-07			Index Future	277.1100	277.1610	277.1120	277.1610	0.00
01/08/2007	ILBI On 01-November-07			Index Future	284.0000	284.0630	284.0020	284.0630	0.00
01/08/2007	J153 On 31-August-10			jSwap	10.0400	9.9820	0.0763	0.0747	0.00
01/08/2007	J157 On 15-September-15			jSwap	9.6800	9.6000	0.0252	0.0206	0.00
01/08/2007	J186 On 21-December-26			jSwap	8.9100	8.8450	0.1277	0.1224	0.00
01/08/2007	J201 On 22-December-14			jSwap	9.7700	9.6870	0.1190	0.1151	0.00
01/08/2007	J203 On 15-September-17			jSwap	9.5100	9.4390	0.1352	0.1306	0.00
01/08/2007	J204 On 21-December-18			jSwap	9.4300	9.3500	0.1333	0.1284	0.00
01/08/2007	J207 On 15-January-20			jSwap	9.3400	9.2670	0.0969	0.0917	0.00
01/08/2007	JBAR On 21-December-05			jBar	9.9300	9.9130	0.0000	0.0000	0.00
01/08/2007	JFRA On 07-February-08			jFra	10.3600	10.3220	0.0252	0.0251	0.00
01/08/2007	JFRA On 02-May-08			jFra	10.3800	10.3390	0.0268	0.0267	0.00
01/08/2007	JFRA On 02-August-07			jFra	9.9300	9.9320	0.0242	0.0242	0.00
01/08/2007	JFRA On 23-August-07			jFra	10.0500	10.1120	0.0189	0.0190	0.00
01/08/2007	JFRA On 07-August-08			jFra	10.2600	10.2330	0.0250	0.0249	0.00
01/08/2007	JFRA On 01-November-07			jFra	10.2900	10.2560	0.0269	0.0268	0.00
01/08/2007	JFRA On 06-November-08			jFra	10.1600	10.1440	0.0247	0.0247	0.00
01/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18092	18091	18092	18091	0.00
01/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11126	11192	11126	11192	0.00
01/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17477	17455	17477	17455	0.00
01/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17144	17231	17144	17231	0.00
01/08/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5917	5917	5917	5917	0.00
01/08/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
01/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1025	1017	1025	1017	0.00
01/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	68	75	68	75	0.00
01/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20152	20142	20152	20142	0.00
01/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20118	20184	20118	20184	0.00
01/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7290	7201	7290	7201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
01/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22354	22362	22354	22362	0.00
01/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22578	22619	22578	22619	0.00
01/08/2007	JN02 On 07-February-08			jNote	10.1100	10.0530	0.1804	0.1794	0.00
01/08/2007	JN02 On 02-May-08			jNote	10.0400	9.9680	0.1806	0.1795	0.00
01/08/2007	JN02 On 02-August-07			jNote	10.1800	10.1450	0.1832	0.1826	0.00
01/08/2007	JN02 On 01-November-07			jNote	10.1700	10.1260	0.1830	0.1822	0.00
01/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26296	25612	26296	25612	0.00
01/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6478	6819	6478	6819	0.00
01/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18434	17844	18434	17844	0.00
01/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16199	16836	16199	16836	0.00
01/08/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	16716	16109	16716	16109	0.00
01/08/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	0	0	0	0	0.00
01/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23843	23203	23843	23203	0.00
01/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2731	2946	2731	2946	0.00
01/08/2007	JN05 On 07-February-08			jNote	9.7900	9.7150	0.3824	0.3800	0.00
01/08/2007	JN05 On 02-May-08			jNote	9.7300	9.6520	0.3805	0.3780	0.00
01/08/2007	JN05 On 02-August-07			jNote	9.8800	9.8140	0.3853	0.3832	0.00
01/08/2007	JN05 On 01-November-07			jNote	9.8500	9.7780	0.3842	0.3819	0.00
01/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	34716	32370	34716	32370	0.00
01/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3754	4407	3754	4407	0.00
01/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	23041	21258	23041	21258	0.00
01/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12435	13811	12435	13811	0.00
01/08/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	24677	22017	24677	22017	0.00
01/08/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	0	0	0	0	0.00
01/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	34276	31715	34276	31715	0.00
01/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1015	1331	1015	1331	0.00
01/08/2007	JN10 On 07-February-08			jNote	9.3200	9.2400	0.5947	0.5915	0.00
01/08/2007	JN10 On 02-May-08			jNote	9.2600	9.1810	0.5931	0.5900	0.00
01/08/2007	JN10 On 02-August-07			jNote	9.4200	9.3450	0.5995	0.5965	0.00
01/08/2007	JN10 On 01-November-07			jNote	9.3800	9.3010	0.5977	0.5945	0.00
01/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	26718	23290	26718	23290	0.00
01/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6303	7929	6303	7929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	27757	24525	27757	24525	0.00
01/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9575	11493	9575	11493	0.00
01/08/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	26787	22017	26787	22017	0.00
01/08/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	0	0	0	0	0.00
01/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	26371	22407	26371	22407	0.00
01/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2161	3168	2161	3168	0.00
01/08/2007	JROD On 31-January-08			jRod	10.1200	10.1020	0.0105	0.0104	0.00
01/08/2007	JROD On 29-February-08			jRod	9.9200	9.9010	0.0142	0.0140	0.00
01/08/2007	JROD On 31-March-08			jRod	10.0900	10.0630	0.0153	0.0152	0.00
01/08/2007	JROD On 31-August-07			jRod	9.2200	9.2300	0.0033	0.0033	0.00
01/08/2007	JROD On 28-September-07			jRod	9.5200	9.5260	0.0040	0.0040	0.00
01/08/2007	JROD On 31-October-07			jRod	9.9100	9.9130	0.0049	0.0049	0.00
01/08/2007	JROD On 30-November-07			jRod	9.7100	9.7020	0.0086	0.0086	0.00
01/08/2007	JROD On 31-December-07			jRod	9.9200	9.9070	0.0097	0.0096	0.00
01/08/2007	OTH1 On 07-February-08			Index Future	256.0800	257.0130	256.0800	257.0130	0.00
01/08/2007	OTH1 On 02-August-07			Index Future	243.1400	244.0700	243.1370	244.0700	0.00
01/08/2007	OTH1 On 01-November-07			Index Future	249.1800	249.6390	249.1820	249.6390	12.00
01/08/2007	R153 On 07-February-08			Bond Future	9.3000	9.2450	114.1398	114.2568	7.00
01/08/2007	R153 On 02-May-08			Bond Future	9.1800	9.1300	110.1929	110.3004	0.00
01/08/2007	R153 On 02-August-07			Bond Future	9.3000	9.2500	115.3104	115.4493	1,274.00
01/08/2007	R153 On 01-November-07			Bond Future	9.3200	9.2650	111.3153	111.4438	177.00
01/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1970	2177	1970	2177	0.00
01/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	26757	25795	26757	25795	0.00
01/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8332	8836	8332	8836	0.00
01/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	12208	11638	12208	11638	0.00
01/08/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	0	5	0	5	0.00
01/08/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	8366	6982	8366	6982	0.00
01/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	321	398	321	398	0.00
01/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	28108	26900	28108	26900	0.00
01/08/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	13988	12600	13988	12600	0.00
01/08/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	44112	42723	44112	42723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	15399	14011	15399	14011	0.00
01/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1210	1351	1210	1351	0.00
01/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	32036	31007	32036	31007	0.00
01/08/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	22490	21102	22490	21102	0.00
01/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	116	149	116	149	0.00
01/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34557	33305	34557	33305	0.00
01/08/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	16813	15424	16813	15424	0.00
01/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	710	801	710	801	0.00
01/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	37617	36539	37617	36539	0.00
01/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	37	49	37	49	0.00
01/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	41182	39910	41182	39910	0.00
01/08/2007	R157 On 07-February-08			Bond Future	8.6000	8.5450	132.4756	132.7978	343.00
01/08/2007	R157 On 02-May-08			Bond Future	8.5400	8.4900	128.5998	128.9150	0.00
01/08/2007	R157 On 02-August-07			Bond Future	8.6200	8.5700	133.3443	133.6842	0.00
01/08/2007	R157 On 01-November-07			Bond Future	8.6200	8.5650	129.3754	129.7067	261.00
01/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5304	5933	5304	5933	0.00
01/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	61254	58660	61254	58660	0.00
01/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	22464	24092	22464	24092	0.00
01/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	24985	23461	24985	23461	0.00
01/08/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	71	888	71	888	0.00
01/08/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	8248	5666	8248	5666	0.00
01/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1223	1512	1223	1512	0.00
01/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	60197	57173	60197	57173	0.00
01/08/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	60889	57491	60889	57491	35.00
01/08/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	5705	9101	5705	9101	0.00
01/08/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	293	290	293	290	0.00
01/08/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	97633	94234	97633	94234	0.00
01/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3035	3442	3035	3442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	76161	73345	76161	73345	0.00
01/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	430	552	430	552	0.00
01/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77120	73929	77120	73929	0.00
01/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1629	1874	1629	1874	0.00
01/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	92225	89248	92225	89248	0.00
01/08/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	8838	12269	8838	12269	0.00
01/08/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	59	91	59	91	0.00
01/08/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	12143	15556	12143	15556	0.00
01/08/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	8	23	8	23	0.00
01/08/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	25438	28837	25438	28837	0.00
01/08/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	430	552	430	552	0.00
01/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77120	73929	77120	73929	0.00
01/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	129	173	129	173	0.00
01/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	94847	91578	94847	91578	0.00
01/08/2007	R186 On 07-February-08			Bond Future	8.2300	8.1900	123.0525	123.4947	0.00
01/08/2007	R186 On 02-May-08			Bond Future	8.1700	8.1300	126.0390	126.4819	0.00
01/08/2007	R186 On 02-August-07			Bond Future	8.3200	8.2800	122.1281	122.5709	0.00
01/08/2007	R186 On 01-November-07			Bond Future	8.2800	8.2400	125.0685	125.5109	0.00
01/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	16870	18306	16870	18306	0.00
01/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	71579	68593	71579	68593	0.00
01/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	33764	35853	33764	35853	0.00
01/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	52758	50417	52758	50417	0.00
01/08/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	568	2741	568	2741	0.00
01/08/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8333	6079	8333	6079	0.00
01/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	2955	3477	2955	3477	0.00
01/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	93826	89924	93826	89924	0.00
01/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	10162	11154	10162	11154	0.00
01/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	94841	91410	94841	91410	0.00
01/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5696	6331	5696	6331	0.00
01/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	121410	117622	121410	117622	0.00
01/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1090	1323	1090	1323	0.00
01/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	123258	119067	123258	119067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	14308	18825	14308	18825	0.00
01/08/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	87	175	87	175	0.00
01/08/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	19635	24098	19635	24098	0.00
01/08/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	11	46	11	46	0.00
01/08/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	24989	29425	24989	29425	0.00
01/08/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1	10	1	10	0.00
01/08/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	46078	50506	46078	50506	0.00
01/08/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	340	427	340	427	0.00
01/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	154936	150599	154936	150599	0.00
01/08/2007	R196 On 07-February-08			Bond Future	9.3700	9.3150	105.1628	105.2157	0.00
01/08/2007	R196 On 02-May-08			Bond Future	9.2700	9.2120	102.4004	102.4429	0.00
01/08/2007	R196 On 02-August-07			Bond Future	9.5800	9.5350	104.9318	104.9961	0.00
01/08/2007	R196 On 01-November-07			Bond Future	9.4800	9.4300	102.4480	102.5138	0.00
01/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2409	2589	2409	2589	0.00
01/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8494	8145	8494	8145	0.00
01/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3166	3357	3166	3357	0.00
01/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	5233	4999	5233	4999	0.00
01/08/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	11960	11316	11960	11316	0.00
01/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	581	689	581	689	0.00
01/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9574	9025	9574	9025	0.00
01/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1735	1878	1735	1878	0.00
01/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	10294	9908	10294	9908	0.00
01/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	266	324	266	324	0.00
01/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12349	11749	12349	11749	0.00
01/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1215	1324	1215	1324	0.00
01/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	12256	11837	12256	11837	0.00
01/08/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	15600	14956	15600	14956	0.00
01/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	109	137	109	137	0.00
01/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15294	14665	15294	14665	0.00
01/08/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	19258	18614	19258	18614	0.00
01/08/2007	R201 On 07-February-08			Bond Future	8.5300	8.4850	102.3985	102.6048	0.00
01/08/2007	R201 On 02-May-08			Bond Future	8.4300	8.3900	104.8814	105.0836	0.00
01/08/2007	R201 On 02-August-07			Bond Future	8.6500	8.6100	101.6428	101.8586	0.00
01/08/2007	R201 On 01-November-07			Bond Future	8.6000	8.5600	104.0688	104.2800	91.00
01/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5063	5524	5063	5524	0.00
01/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	45994	44392	45994	44392	0.00
01/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	20787	21928	20787	21928	0.00
01/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17261	16379	17261	16379	0.00
01/08/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	3178	5330	3178	5330	0.00
01/08/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	488	482	488	482	0.00
01/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1299	1524	1299	1524	0.00
01/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	47407	45521	47407	45521	0.00
01/08/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	14	298	14	298	0.00
01/08/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	8138	6263	8138	6263	0.00
01/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	503	607	503	607	0.00
01/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	60677	58669	60677	58669	0.00
01/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2980	3287	2980	3287	0.00
01/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	57557	55800	57557	55800	0.00
01/08/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	5486	7697	5486	7697	0.00
01/08/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	116	169	116	169	0.00
01/08/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	8060	10249	8060	10249	0.00
01/08/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	19	49	19	49	0.00
01/08/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	18636	20795	18636	20795	0.00
01/08/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	170	211	170	211	0.00
01/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	74646	72575	74646	72575	0.00
01/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1651	1843	1651	1843	0.00
01/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	70096	68224	70096	68224	0.00
01/08/2007	R203 On 07-February-08			Bond Future	8.4600	8.3950	102.0587	102.4452	0.00
01/08/2007	R203 On 02-May-08			Bond Future	8.3600	8.3000	100.4666	100.8501	0.00
01/08/2007	R203 On 02-August-07			Bond Future	8.5500	8.4900	101.2330	101.6295	0.00
01/08/2007	R203 On 01-November-07			Bond Future	8.5100	8.4450	99.4820	99.8739	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3960	4572	3960	4572	0.00
01/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	67895	64642	67895	64642	0.00
01/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	20138	22009	20138	22009	0.00
01/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	27183	25220	27183	25220	0.00
01/08/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	596	2868	596	2868	0.00
01/08/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3898	2206	3898	2206	0.00
01/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	664	875	664	875	0.00
01/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	69079	65372	69079	65372	0.00
01/08/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	9845	13823	9845	13823	0.00
01/08/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	25	37	25	37	0.00
01/08/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	13068	17039	13068	17039	0.00
01/08/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	3	8	3	8	0.00
01/08/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	16296	20262	16296	20262	0.00
01/08/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
01/08/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	29076	33041	29076	33041	0.00
01/08/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R204 On 07-February-08			Bond Future	8.4400	8.3800	98.0534	98.4671	0.00
01/08/2007	R204 On 02-May-08			Bond Future	8.3700	8.3100	100.4307	100.8416	0.00
01/08/2007	R204 On 02-August-07			Bond Future	8.5400	8.4800	97.1313	97.5525	0.00
01/08/2007	R204 On 01-November-07			Bond Future	8.5000	8.4400	99.4490	99.8664	0.00
01/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	9108	10084	9108	10084	0.00
01/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	76697	73535	76697	73535	0.00
01/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	21277	23268	21277	23268	0.00
01/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	29519	27401	29519	27401	0.00
01/08/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	1115	3934	1115	3934	0.00
01/08/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3920	2527	3920	2527	0.00
01/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	2751	3285	2751	3285	0.00
01/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	75562	71923	75562	71923	0.00
01/08/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	11161	15404	11161	15404	0.00
01/08/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	49	80	49	80	0.00
01/08/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	14557	18784	14557	18784	0.00
01/08/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	8	23	8	23	0.00
01/08/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	17971	22187	17971	22187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1	6	1	6	0.00
01/08/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	31487	35699	31487	35699	0.00
01/08/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R206 On 07-February-08			Bond Future	8.5100	8.4700	95.9430	96.1211	0.00
01/08/2007	R206 On 02-May-08			Bond Future	8.4100	8.3700	98.2612	98.4350	0.00
01/08/2007	R206 On 02-August-07			Bond Future	8.6500	8.6100	94.8731	95.0609	0.00
01/08/2007	R206 On 01-November-07			Bond Future	8.5900	8.5500	97.1548	97.3380	0.00
01/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4129	4519	4129	4519	0.00
01/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	38679	37287	38679	37287	0.00
01/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	13397	14209	13397	14209	0.00
01/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20371	19446	20371	19446	0.00
01/08/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	18989	17111	18989	17111	0.00
01/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	985	1166	985	1166	0.00
01/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	40393	38742	40393	38742	0.00
01/08/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	43393	41515	43393	41515	0.00
01/08/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	31097	29219	31097	29219	0.00
01/08/2007	R207 On 07-February-08			Bond Future	8.3700	8.3300	92.2009	92.4828	0.00
01/08/2007	R207 On 02-May-08			Bond Future	8.3100	8.2700	94.4020	94.6826	0.00
01/08/2007	R207 On 02-August-07			Bond Future	8.4700	8.4300	91.1744	91.4597	61.00
01/08/2007	R207 On 01-November-07			Bond Future	8.4300	8.3900	93.3464	93.6299	0.00
01/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4135	4596	4135	4596	0.00
01/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	68139	65781	68139	65781	0.00
01/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	23698	25137	23698	25137	0.00
01/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	27911	26544	27911	26544	0.00
01/08/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	2910	5605	2910	5605	0.00
01/08/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	778	620	778	620	0.00
01/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	815	992	815	992	0.00
01/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	69906	67247	69906	67247	0.00
01/08/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	16174	19027	16174	19027	0.00
01/08/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	19638	22491	19638	22491	0.00
01/08/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	23084	25937	23084	25937	0.00
01/08/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	36689	39542	36689	39542	0.00
01/08/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R209 On 07-February-08			Bond Future	7.9000	7.8700	83.7695	84.0559	0.00
01/08/2007	R209 On 02-May-08			Bond Future	7.8500	7.8150	82.6665	82.9556	0.00
01/08/2007	R209 On 02-August-07			Bond Future	7.9800	7.9500	82.8151	83.0981	635.00
01/08/2007	R209 On 01-November-07			Bond Future	7.9500	7.9150	81.6221	81.9066	0.00
01/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4788	5218	4788	5218	0.00
01/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	98366	95931	98366	95931	0.00
01/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	32636	34116	32636	34116	0.00
01/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	41846	40436	41846	40436	0.00
01/08/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	73763	70932	73763	70932	0.00
01/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	780	923	780	923	0.00
01/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	98832	96130	98832	96130	0.00
01/08/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	101550	98719	101550	98719	0.00
01/08/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
01/08/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	130755	127925	130755	127925	0.00
01/08/2007	TRT1 On 07-February-08			Index Future	259.1600	259.8860	259.1550	259.8860	0.00
01/08/2007	TRT1 On 02-August-07			Index Future	246.0600	246.7220	246.0570	246.7220	0.00
01/08/2007	TRT1 On 01-November-07			Index Future	252.1700	252.3510	252.1740	252.3510	400.00
02/08/2007	\$ / R On 17-March-08			Currency Future	7.3400	7.3891	7.3392	7.3891	4,601.00
02/08/2007	\$ / R On 17-September-07			Currency Future	7.1500	7.1924	7.1459	7.1924	2,220.00
02/08/2007	\$ / R On 14-December-07			Currency Future	7.2400	7.2881	7.2401	7.2881	17,940.00
02/08/2007	ALBI On 07-February-08			Index Future	261.1400	261.1410	261.1410	261.1410	0.00
02/08/2007	ALBI On 02-August-07			Index Future	247.9900	247.9420	247.9900	247.9420	0.00
02/08/2007	ALBI On 01-November-07			Index Future	254.1100	254.1070	254.1070	254.1070	0.00
02/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	83136	83209	83136	83209	0.00
02/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	11726	11799	11726	11799	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
02/08/2007	ALBI On 02-August-07	254.00	Put	Index Future	60100	60580	60100	60580	0.00
02/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	25841	25980	25841	25980	0.00
02/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	24771	24910	24771	24910	0.00
02/08/2007	CRD1 On 07-February-08			Index Future	112.3200	113.7000	112.3200	113.7000	0.00
02/08/2007	CRD1 On 02-August-07			Index Future	107.9500	107.9530	107.9530	107.9530	0.00
02/08/2007	CRD1 On 01-November-07			Index Future	109.4400	110.6370	109.4420	110.6370	8.00
02/08/2007	GOVI On 07-February-08			jGovi	261.8300	261.1740	261.8300	261.1740	60.00
02/08/2007	GOVI On 02-May-08			jGovi	268.3100	267.8010	268.3080	267.8010	0.00
02/08/2007	GOVI On 02-August-07			jGovi	249.1000	249.0520	249.1030	249.0520	0.00
02/08/2007	GOVI On 01-November-07			jGovi	255.1200	254.7330	255.1200	254.7330	118.00
02/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	16242	14194	16242	14194	0.00
02/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	47942	52454	47942	52454	0.00
02/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	70708	67514	70708	67514	0.00
02/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	27628	29504	27628	29504	0.00
02/08/2007	GOVI On 02-August-07	240.50	Call	jGovi	86030	85520	86030	85520	0.00
02/08/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
02/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	482	405	482	405	0.00
02/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	99282	103075	99282	103075	0.00
02/08/2007	ILBI On 07-February-08			Index Future	291.8600	291.8630	291.8630	291.8630	0.00
02/08/2007	ILBI On 02-August-07			Index Future	277.1100	277.1120	277.1120	277.1120	0.00
02/08/2007	ILBI On 01-November-07			Index Future	284.0000	284.0020	284.0020	284.0020	0.00
02/08/2007	J153 On 31-August-10			jSwap	10.0000	10.0350	0.0753	0.0763	0.00
02/08/2007	J157 On 15-September-15			jSwap	9.6500	9.6790	0.0233	0.0252	0.00
02/08/2007	J186 On 21-December-26			jSwap	8.8700	8.9100	0.1245	0.1277	0.00
02/08/2007	J201 On 22-December-14			jSwap	9.7300	9.7660	0.1173	0.1190	0.00
02/08/2007	J203 On 15-September-17			jSwap	9.4900	9.5130	0.1341	0.1352	0.00
02/08/2007	J204 On 21-December-18			jSwap	9.4100	9.4270	0.1321	0.1333	0.00
02/08/2007	J207 On 15-January-20			jSwap	9.3200	9.3440	0.0955	0.0969	0.00
02/08/2007	JBAR On 21-December-05			jBar	0.0000	9.9250	0.0000	0.0000	0.00
02/08/2007	JFRA On 07-February-08			jFra	10.3300	10.3570	0.0251	0.0252	0.00
02/08/2007	JFRA On 02-May-08			jFra	10.3400	10.3800	0.0267	0.0268	0.00
02/08/2007	JFRA On 02-August-07			jFra	10.2800	9.9320	0.0250	0.0242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	JFRA On 23-August-07			jFra	10.5700	10.0480	0.0199	0.0189	0.00
02/08/2007	JFRA On 07-August-08			jFra	10.2500	10.2640	0.0249	0.0250	0.00
02/08/2007	JFRA On 01-November-07			jFra	10.2700	10.2900	0.0268	0.0269	0.00
02/08/2007	JFRA On 06-November-08			jFra	10.1500	10.1580	0.0247	0.0247	0.00
02/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18028	18092	18028	18092	0.00
02/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11109	11126	11109	11126	0.00
02/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17392	17477	17392	17477	0.00
02/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17168	17144	17168	17144	0.00
02/08/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5886	5917	5886	5917	0.00
02/08/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
02/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	991	1025	991	1025	0.00
02/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	68	68	68	68	0.00
02/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20112	20152	20112	20152	0.00
02/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20105	20118	20105	20118	0.00
02/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7238	7290	7238	7290	0.00
02/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
02/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22317	22354	22317	22354	0.00
02/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22567	22578	22567	22578	0.00
02/08/2007	JN02 On 07-February-08			jNote	10.0800	10.1110	0.1798	0.1804	0.00
02/08/2007	JN02 On 02-May-08			jNote	9.9900	10.0360	0.1799	0.1806	0.00
02/08/2007	JN02 On 02-August-07			jNote	10.1800	10.1790	0.1832	0.1832	0.00
02/08/2007	JN02 On 01-November-07			jNote	10.1500	10.1740	0.1826	0.1830	0.00
02/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25843	26296	25843	26296	0.00
02/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6624	6478	6624	6478	0.00
02/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18017	18434	18017	18434	0.00
02/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16540	16199	16540	16199	0.00
02/08/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	16272	16716	16272	16716	0.00
02/08/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	0	0	0	0	0.00
02/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23437	23843	23437	23843	0.00
02/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2787	2731	2787	2731	0.00
02/08/2007	JN05 On 07-February-08			jNote	9.7500	9.7930	0.3809	0.3824	0.00
02/08/2007	JN05 On 02-May-08			jNote	9.6800	9.7330	0.3790	0.3805	0.00
02/08/2007	JN05 On 02-August-07			jNote	9.8800	9.8830	0.3853	0.3853	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	JN05 On 01-November-07			jNote	9.8100	9.8530	0.3828	0.3842	0.00
02/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	33222	34716	33222	34716	0.00
02/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4103	3754	4103	3754	0.00
02/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	21903	23041	21903	23041	0.00
02/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13206	12435	13206	12435	0.00
02/08/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	22926	24677	22926	24677	0.00
02/08/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	0	0	0	0	0.00
02/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	32662	34276	32662	34276	0.00
02/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1162	1015	1162	1015	0.00
02/08/2007	JN10 On 07-February-08			jNote	9.3000	9.3200	0.5943	0.5947	0.00
02/08/2007	JN10 On 02-May-08			jNote	9.2400	9.2620	0.5928	0.5931	0.00
02/08/2007	JN10 On 02-August-07			jNote	9.4200	9.4210	0.5998	0.5995	0.00
02/08/2007	JN10 On 01-November-07			jNote	9.3600	9.3800	0.5972	0.5977	0.00
02/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	25852	26718	25852	26718	0.00
02/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6621	6303	6621	6303	0.00
02/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	26950	27757	26950	27757	0.00
02/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9964	9575	9964	9575	0.00
02/08/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	25476	26787	25476	26787	0.00
02/08/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	0	0	0	0	0.00
02/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	25259	26371	25259	26371	0.00
02/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2353	2161	2353	2161	0.00
02/08/2007	JROD On 31-January-08			jRod	10.1300	10.1240	0.0105	0.0105	0.00
02/08/2007	JROD On 29-February-08			jRod	9.9200	9.9200	0.0142	0.0142	0.00
02/08/2007	JROD On 31-March-08			jRod	10.0900	10.0860	0.0154	0.0153	0.00
02/08/2007	JROD On 31-August-07			jRod	9.2200	9.2240	0.0033	0.0033	0.00
02/08/2007	JROD On 28-September-07			jRod	9.5100	9.5190	0.0039	0.0040	0.00
02/08/2007	JROD On 31-October-07			jRod	9.9000	9.9120	0.0049	0.0049	0.00
02/08/2007	JROD On 30-November-07			jRod	9.7000	9.7070	0.0086	0.0086	0.00
02/08/2007	JROD On 31-December-07			jRod	9.9200	9.9210	0.0097	0.0097	0.00
02/08/2007	OTH1 On 07-February-08			Index Future	255.6300	256.0800	255.6250	256.0800	0.00
02/08/2007	OTH1 On 02-August-07			Index Future	243.1400	243.1370	243.1370	243.1370	0.00
02/08/2007	OTH1 On 01-November-07			Index Future	249.0800	249.1820	249.0750	249.1820	12.00
02/08/2007	R153 On 07-February-08			Bond Future	9.2700	9.2950	114.2100	114.1398	1,665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R153 On 02-May-08			Bond Future	9.1500	9.1800	110.2574	110.1929	0.00
02/08/2007	R153 On 02-August-07			Bond Future	9.2900	9.3000	115.3382	115.3104	0.00
02/08/2007	R153 On 01-November-07			Bond Future	9.2900	9.3150	111.3924	111.3153	177.00
02/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2067	1970	2067	1970	0.00
02/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	26153	26757	26153	26757	0.00
02/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8603	8332	8603	8332	0.00
02/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11834	12208	11834	12208	0.00
02/08/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	8088	8366	8088	8366	0.00
02/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	350	321	350	321	0.00
02/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27367	28108	27367	28108	0.00
02/08/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	13711	13988	13711	13988	0.00
02/08/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	43835	44112	43835	44112	0.00
02/08/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	15122	15399	15122	15399	0.00
02/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1274	1210	1274	1210	0.00
02/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	31398	32036	31398	32036	0.00
02/08/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	22213	22490	22213	22490	0.00
02/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	128	116	128	116	0.00
02/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33798	34557	33798	34557	0.00
02/08/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	16536	16813	16536	16813	0.00
02/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	750	710	750	710	0.00
02/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	36955	37617	36955	37617	0.00
02/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	41	37	41	37	0.00
02/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40415	41182	40415	41182	0.00
02/08/2007	R157 On 07-February-08			Bond Future	8.5800	8.5950	132.6043	132.4756	343.00
02/08/2007	R157 On 02-May-08			Bond Future	8.5200	8.5400	128.7258	128.5998	0.00
02/08/2007	R157 On 02-August-07			Bond Future	8.6200	8.6200	133.3443	133.3443	0.00
02/08/2007	R157 On 01-November-07			Bond Future	8.6000	8.6150	129.5078	129.3754	261.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5493	5304	5493	5304	0.00
02/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	60156	61254	60156	61254	0.00
02/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	23046	22464	23046	22464	0.00
02/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	24308	24985	24308	24985	0.00
02/08/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	60889	60889	60889	60889	0.00
02/08/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	5412	5705	5412	5705	0.00
02/08/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	0	293	0	293	0.00
02/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1290	1223	1290	1223	0.00
02/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	58940	60197	58940	60197	0.00
02/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	6701	0	6701	0	35.00
02/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	29831	0	29831	0	0.00
02/08/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	0	71	0	71	0.00
02/08/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	8176	8248	8176	8248	0.00
02/08/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	97633	97633	97633	97633	0.00
02/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3152	3035	3152	3035	0.00
02/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	74990	76161	74990	76161	0.00
02/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	455	430	455	430	0.00
02/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	75821	77120	75821	77120	0.00
02/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1696	1629	1696	1629	0.00
02/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	91004	92225	91004	92225	0.00
02/08/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	8780	8838	8780	8838	0.00
02/08/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	0	59	0	59	0.00
02/08/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	12135	12143	12135	12143	0.00
02/08/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	0	8	0	8	0.00
02/08/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	25438	25438	25438	25438	0.00
02/08/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	455	430	455	430	0.00
02/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	75821	77120	75821	77120	0.00
02/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	137	129	137	129	0.00
02/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	93531	94847	93531	94847	0.00
02/08/2007	R186 On 07-February-08			Bond Future	8.2100	8.2300	123.2733	123.0525	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R186 On 02-May-08			Bond Future	8.1500	8.1700	126.2602	126.0390	0.00
02/08/2007	R186 On 02-August-07			Bond Future	8.3300	8.3200	122.0729	122.1281	0.00
02/08/2007	R186 On 01-November-07			Bond Future	8.2600	8.2800	125.2894	125.0685	0.00
02/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	17448	16870	17448	16870	0.00
02/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	69949	71579	69949	71579	0.00
02/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	34683	33764	34683	33764	0.00
02/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	51465	52758	51465	52758	0.00
02/08/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	0	568	0	568	0.00
02/08/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8317	8333	8317	8333	0.00
02/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3111	2955	3111	2955	0.00
02/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	91773	93826	91773	93826	0.00
02/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	10543	10162	10543	10162	0.00
02/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	93014	94841	93014	94841	0.00
02/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5928	5696	5928	5696	0.00
02/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	119434	121410	119434	121410	0.00
02/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1151	1090	1151	1090	0.00
02/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	121110	123258	121110	123258	0.00
02/08/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	13670	14308	13670	14308	0.00
02/08/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	0	87	0	87	0.00
02/08/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	19072	19635	19072	19635	0.00
02/08/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	0	11	0	11	0.00
02/08/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	24436	24989	24436	24989	0.00
02/08/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	0	1	0	1	0.00
02/08/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	45526	46078	45526	46078	0.00
02/08/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	360	340	360	340	0.00
02/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	152747	154936	152747	154936	0.00
02/08/2007	R196 On 07-February-08			Bond Future	9.3300	9.3690	105.1981	105.1628	0.00
02/08/2007	R196 On 02-May-08			Bond Future	9.2300	9.2670	102.4282	102.4004	0.00
02/08/2007	R196 On 02-August-07			Bond Future	9.5700	9.5800	104.9461	104.9318	0.00
02/08/2007	R196 On 01-November-07			Bond Future	9.4500	9.4840	102.4906	102.4480	0.00
02/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2509	2409	2509	2409	0.00
02/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8242	8494	8242	8494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3278	3166	3278	3166	0.00
02/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	5067	5233	5067	5233	0.00
02/08/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	11817	11960	11817	11960	0.00
02/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	632	581	632	581	0.00
02/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9199	9574	9199	9574	0.00
02/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1812	1735	1812	1735	0.00
02/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	10019	10294	10019	10294	0.00
02/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	292	266	292	266	0.00
02/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11948	12349	11948	12349	0.00
02/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1272	1215	1272	1215	0.00
02/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11962	12256	11962	12256	0.00
02/08/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	15457	15600	15457	15600	0.00
02/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	121	109	121	109	0.00
02/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14880	15294	14880	15294	0.00
02/08/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	19115	19258	19115	19258	0.00
02/08/2007	R201 On 07-February-08			Bond Future	8.5000	8.5250	102.5532	102.3985	0.00
02/08/2007	R201 On 02-May-08			Bond Future	8.4000	8.4300	105.0330	104.8814	0.00
02/08/2007	R201 On 02-August-07			Bond Future	8.6500	8.6500	101.6698	101.6428	0.00
02/08/2007	R201 On 01-November-07			Bond Future	8.5700	8.6000	104.2271	104.0688	91.00
02/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5345	5063	5345	5063	0.00
02/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	44728	45994	44728	45994	0.00
02/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	21579	20787	21579	20787	0.00
02/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	16536	17261	16536	17261	0.00
02/08/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	2959	3178	2959	3178	0.00
02/08/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	0	488	0	488	0.00
02/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1413	1299	1413	1299	0.00
02/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	45938	47407	45938	47407	0.00
02/08/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	0	14	0	14	0.00
02/08/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	7854	8138	7854	8138	0.00
02/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	551	503	551	503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	59142	60677	59142	60677	0.00
02/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3161	2980	3161	2980	0.00
02/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	56191	57557	56191	57557	0.00
02/08/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	5639	5486	5639	5486	0.00
02/08/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	0	116	0	116	0.00
02/08/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	8311	8060	8311	8060	0.00
02/08/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	0	19	0	19	0.00
02/08/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	18906	18636	18906	18636	0.00
02/08/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	187	170	187	170	0.00
02/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	73080	74646	73080	74646	0.00
02/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1760	1651	1760	1651	0.00
02/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	68658	70096	68658	70096	0.00
02/08/2007	R203 On 07-February-08			Bond Future	8.4200	8.4550	102.3162	102.0587	0.00
02/08/2007	R203 On 02-May-08			Bond Future	8.3200	8.3600	100.7221	100.4666	0.00
02/08/2007	R203 On 02-August-07			Bond Future	8.5300	8.5500	101.3649	101.2330	0.00
02/08/2007	R203 On 01-November-07			Bond Future	8.4700	8.5050	99.7430	99.4820	0.00
02/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4302	3960	4302	3960	0.00
02/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	65663	67895	65663	67895	0.00
02/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	21302	20138	21302	20138	0.00
02/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25793	27183	25793	27183	0.00
02/08/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	0	596	0	596	0.00
02/08/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1983	3898	1983	3898	0.00
02/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	764	664	764	664	0.00
02/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	66569	69079	66569	69079	0.00
02/08/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	11140	9845	11140	9845	0.00
02/08/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	0	25	0	25	0.00
02/08/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	14385	13068	14385	13068	0.00
02/08/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	0	3	0	3	0.00
02/08/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	17615	16296	17615	16296	0.00
02/08/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	30395	29076	30395	29076	0.00
02/08/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R204 On 07-February-08			Bond Future	8.4000	8.4400	98.3289	98.0534	0.00
02/08/2007	R204 On 02-May-08			Bond Future	8.3300	8.3700	100.7044	100.4307	0.00
02/08/2007	R204 On 02-August-07			Bond Future	8.5200	8.5400	97.2714	97.1313	0.00
02/08/2007	R204 On 01-November-07			Bond Future	8.4600	8.5000	99.7270	99.4490	0.00
02/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	9647	9108	9647	9108	0.00
02/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	74480	76697	74480	76697	0.00
02/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	22515	21277	22515	21277	0.00
02/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	28020	29519	28020	29519	0.00
02/08/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	0	1115	0	1115	0.00
02/08/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1404	3920	1404	3920	0.00
02/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3001	2751	3001	2751	0.00
02/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	73032	75562	73032	75562	0.00
02/08/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	12513	11161	12513	11161	0.00
02/08/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	0	49	0	49	0.00
02/08/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	15951	14557	15951	14557	0.00
02/08/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	0	8	0	8	0.00
02/08/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	19371	17971	19371	17971	0.00
02/08/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
02/08/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	32888	31487	32888	31487	0.00
02/08/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R206 On 07-February-08			Bond Future	8.4800	8.5100	96.0765	95.9430	0.00
02/08/2007	R206 On 02-May-08			Bond Future	8.3800	8.4100	98.3915	98.2612	0.00
02/08/2007	R206 On 02-August-07			Bond Future	8.6500	8.6500	94.8731	94.8731	0.00
02/08/2007	R206 On 01-November-07			Bond Future	8.5600	8.5900	97.2921	97.1548	0.00
02/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4368	4129	4368	4129	0.00
02/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	37582	38679	37582	38679	0.00
02/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	13951	13397	13951	13397	0.00
02/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	19622	20371	19622	20371	0.00
02/08/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	18989	18989	18989	18989	0.00
02/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1077	985	1077	985	0.00
02/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	39111	40393	39111	40393	0.00
02/08/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	43393	43393	43393	43393	0.00
02/08/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	31097	31097	31097	31097	0.00
02/08/2007	R207 On 07-February-08			Bond Future	8.3500	8.3700	92.3417	92.2009	0.00
02/08/2007	R207 On 02-May-08			Bond Future	8.2900	8.3100	94.5422	94.4020	0.00
02/08/2007	R207 On 02-August-07			Bond Future	8.4700	8.4700	91.1744	91.1744	0.00
02/08/2007	R207 On 01-November-07			Bond Future	8.4100	8.4300	93.4880	93.3464	0.00
02/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4308	4135	4308	4135	0.00
02/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	66904	68139	66904	68139	0.00
02/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	24341	23698	24341	23698	0.00
02/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	27152	27911	27152	27911	0.00
02/08/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	2132	2910	2132	2910	0.00
02/08/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	0	778	0	778	0.00
02/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	865	815	865	815	0.00
02/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	68539	69906	68539	69906	0.00
02/08/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	16174	16174	16174	16174	0.00
02/08/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	19638	19638	19638	19638	0.00
02/08/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	23084	23084	23084	23084	0.00
02/08/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	36689	36689	36689	36689	0.00
02/08/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R209 On 07-February-08			Bond Future	7.8900	7.9000	83.8648	83.7695	659.00
02/08/2007	R209 On 02-May-08			Bond Future	7.8400	7.8450	82.7627	82.6665	0.00
02/08/2007	R209 On 02-August-07			Bond Future	8.0000	7.9800	82.6741	82.8151	0.00
02/08/2007	R209 On 01-November-07			Bond Future	7.9400	7.9450	81.7168	81.6221	0.00
02/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4871	4788	4871	4788	0.00
02/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	97495	98366	97495	98366	0.00
02/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	33035	32636	33035	32636	0.00
02/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	41283	41846	41283	41846	0.00
02/08/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	75172	73763	75172	73763	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	793	780	793	780	0.00
02/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	97899	98832	97899	98832	0.00
02/08/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	102959	101550	102959	101550	0.00
02/08/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
02/08/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	132164	130755	132164	130755	0.00
02/08/2007	TRT1 On 07-February-08			Index Future	258.6500	259.1550	258.6530	259.1550	0.00
02/08/2007	TRT1 On 02-August-07			Index Future	246.0600	246.0570	246.0570	246.0570	0.00
02/08/2007	TRT1 On 01-November-07			Index Future	252.0300	252.1740	252.0250	252.1740	400.00
03/08/2007	\$ / R On 17-March-08			Currency Future	7.3500	7.3392	7.3505	7.3392	4,601.00
03/08/2007	\$ / R On 17-September-07			Currency Future	7.1500	7.1459	7.1522	7.1459	2,220.00
03/08/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2401	7.2491	7.2401	17,740.00
03/08/2007	ALBI On 07-February-08			Index Future	247.6500	261.1410	247.6460	261.1410	0.00
03/08/2007	ALBI On 01-November-07			Index Future	253.8000	254.1070	253.7950	254.1070	0.00
03/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	12728	83136	12728	83136	0.00
03/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	76268	11726	76268	11726	0.00
03/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	24136	25841	24136	25841	0.00
03/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	26186	24771	26186	24771	0.00
03/08/2007	CRD1 On 07-February-08			Index Future	112.1000	112.3200	112.0950	112.3200	0.00
03/08/2007	CRD1 On 01-November-07			Index Future	109.2200	109.4420	109.2230	109.4420	8.00
03/08/2007	GOVI On 07-February-08			jGovi	261.2400	261.8300	261.2360	261.8300	60.00
03/08/2007	GOVI On 02-May-08			jGovi	267.7000	268.3080	267.6990	268.3080	0.00
03/08/2007	GOVI On 01-November-07			jGovi	254.5400	255.1200	254.5430	255.1200	118.00
03/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	14249	16242	14249	16242	0.00
03/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	51889	47942	51889	47942	0.00
03/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	66707	70708	66707	70708	0.00
03/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	29717	27628	29717	27628	0.00
03/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	339	482	339	482	0.00
03/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	104909	99282	104909	99282	0.00
03/08/2007	ILBI On 07-February-08			Index Future	276.7000	291.8630	276.7020	291.8630	0.00
03/08/2007	ILBI On 01-November-07			Index Future	276.7000	284.0020	276.7020	284.0020	0.00
03/08/2007	J153 On 31-August-10			jSwap	10.0400	10.0010	0.0765	0.0753	0.00
03/08/2007	J157 On 15-September-15			jSwap	9.6800	9.6460	0.0254	0.0233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2007	J186 On 21-December-26			jSwap	8.9300	8.8710	0.1292	0.1245	0.00
03/08/2007	J201 On 22-December-14			jSwap	9.7700	9.7310	0.1194	0.1173	0.00
03/08/2007	J203 On 15-September-17			jSwap	9.5200	9.4940	0.1359	0.1341	0.00
03/08/2007	J204 On 21-December-18			jSwap	9.4400	9.4070	0.1344	0.1321	0.00
03/08/2007	J207 On 15-January-20			jSwap	9.3600	9.3220	0.0983	0.0955	0.00
03/08/2007	JBAR On 21-December-05			jBar	9.9300	0.0000	0.0000	0.0000	0.00
03/08/2007	JFRA On 07-February-08			jFra	10.3800	10.3310	0.0252	0.0251	0.00
03/08/2007	JFRA On 02-May-08			jFra	10.3900	10.3390	0.0269	0.0267	0.00
03/08/2007	JFRA On 23-August-07			jFra	10.1000	10.5670	0.0190	0.0199	0.00
03/08/2007	JFRA On 07-August-08			jFra	10.2900	10.2530	0.0250	0.0249	0.00
03/08/2007	JFRA On 01-November-07			jFra	10.3200	10.2700	0.0269	0.0268	0.00
03/08/2007	JFRA On 06-November-08			jFra	10.2500	10.1470	0.0249	0.0247	0.00
03/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18056	18028	18056	18028	0.00
03/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11023	11109	11023	11109	0.00
03/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17429	17392	17429	17392	0.00
03/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17066	17168	17066	17168	0.00
03/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	950	991	950	991	0.00
03/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	70	68	70	68	0.00
03/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20133	20112	20133	20112	0.00
03/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20028	20105	20028	20105	0.00
03/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7357	7238	7357	7238	0.00
03/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
03/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22413	22317	22413	22317	0.00
03/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22416	22567	22416	22567	0.00
03/08/2007	JN02 On 07-February-08			jNote	10.1300	10.0770	0.1807	0.1798	0.00
03/08/2007	JN02 On 02-May-08			jNote	10.0500	9.9940	0.1808	0.1799	0.00
03/08/2007	JN02 On 01-November-07			jNote	10.2100	10.1480	0.1835	0.1826	0.00
03/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26505	25843	26505	25843	0.00
03/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6300	6624	6300	6624	0.00
03/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18508	18017	18508	18017	0.00
03/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16006	16540	16006	16540	0.00
03/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	24255	23437	24255	23437	0.00
03/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2538	2787	2538	2787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2007	JN05 On 07-February-08			jNote	9.8000	9.7450	0.3827	0.3809	0.00
03/08/2007	JN05 On 02-May-08			jNote	9.7400	9.6840	0.3809	0.3790	0.00
03/08/2007	JN05 On 01-November-07			jNote	9.8700	9.8070	0.3846	0.3828	0.00
03/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	35005	33222	35005	33222	0.00
03/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3621	4103	3621	4103	0.00
03/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	23231	21903	23231	21903	0.00
03/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12200	13206	12200	13206	0.00
03/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	34651	32662	34651	32662	0.00
03/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	932	1162	932	1162	0.00
03/08/2007	JN10 On 07-February-08			jNote	9.3300	9.3010	0.5953	0.5943	0.00
03/08/2007	JN10 On 02-May-08			jNote	9.2800	9.2430	0.5939	0.5928	0.00
03/08/2007	JN10 On 01-November-07			jNote	9.3900	9.3590	0.5982	0.5972	0.00
03/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	27242	25852	27242	25852	0.00
03/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6005	6621	6005	6621	0.00
03/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	28286	26950	28286	26950	0.00
03/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9216	9964	9216	9964	0.00
03/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	26885	25259	26885	25259	0.00
03/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	1982	2353	1982	2353	0.00
03/08/2007	JROD On 31-January-08			jRod	10.1300	10.1260	0.0110	0.0105	0.00
03/08/2007	JROD On 29-February-08			jRod	9.9300	9.9220	0.0147	0.0142	0.00
03/08/2007	JROD On 31-March-08			jRod	10.1000	10.0890	0.0159	0.0154	0.00
03/08/2007	JROD On 31-August-07			jRod	9.2100	9.2170	0.0037	0.0033	0.00
03/08/2007	JROD On 28-September-07			jRod	9.4900	9.5060	0.0043	0.0039	0.00
03/08/2007	JROD On 31-October-07			jRod	9.8700	9.8990	0.0053	0.0049	0.00
03/08/2007	JROD On 30-November-07			jRod	9.6900	9.7030	0.0090	0.0086	0.00
03/08/2007	JROD On 31-December-07			jRod	9.9200	9.9200	0.0101	0.0097	0.00
03/08/2007	OTH1 On 07-February-08			Index Future	254.8000	255.6250	254.8000	255.6250	0.00
03/08/2007	OTH1 On 01-November-07			Index Future	248.2700	249.0750	248.2710	249.0750	12.00
03/08/2007	R153 On 07-February-08			Bond Future	9.3400	9.2650	114.0464	114.2100	1,665.00
03/08/2007	R153 On 02-May-08			Bond Future	9.2200	9.1500	110.1071	110.2574	0.00
03/08/2007	R153 On 01-November-07			Bond Future	9.3600	9.2850	111.2127	111.3924	160.00
03/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1798	2067	1798	2067	0.00
03/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	27520	26153	27520	26153	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	7920	8603	7920	8603	0.00
03/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	12655	11834	12655	11834	0.00
03/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	260	350	260	350	0.00
03/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	29073	27367	29073	27367	0.00
03/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1092	1274	1092	1274	0.00
03/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	32853	31398	32853	31398	0.00
03/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	91	128	91	128	0.00
03/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	35558	33798	35558	33798	0.00
03/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	633	750	633	750	0.00
03/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	38475	36955	38475	36955	0.00
03/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	28	41	28	41	0.00
03/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	42199	40415	42199	40415	0.00
03/08/2007	R157 On 07-February-08			Bond Future	8.6200	8.5750	132.3469	132.6043	343.00
03/08/2007	R157 On 02-May-08			Bond Future	8.5600	8.5200	128.4740	128.7258	0.00
03/08/2007	R157 On 01-November-07			Bond Future	8.6400	8.5950	129.2432	129.5078	261.00
03/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5006	5493	5006	5493	0.00
03/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	62242	60156	62242	60156	0.00
03/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	21764	23046	21764	23046	0.00
03/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	25542	24308	25542	24308	0.00
03/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	5914	6701	5914	6701	35.00
03/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	31691	29831	31691	29831	0.00
03/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1077	1290	1077	1290	0.00
03/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	61373	58940	61373	58940	0.00
03/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2839	3152	2839	3152	0.00
03/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	77251	74990	77251	74990	0.00
03/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	367	455	367	455	0.00
03/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	78380	75821	78380	75821	0.00
03/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1508	1696	1508	1696	0.00
03/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	93390	91004	93390	91004	0.00
03/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	367	455	367	455	0.00
03/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	78380	75821	78380	75821	0.00
03/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	107	137	107	137	0.00
03/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	96147	93531	96147	93531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2007	R186 On 07-February-08			Bond Future	8.2500	8.2100	122.8323	123.2733	0.00
03/08/2007	R186 On 02-May-08			Bond Future	8.1900	8.1500	125.8184	126.2602	0.00
03/08/2007	R186 On 01-November-07			Bond Future	8.3000	8.2600	124.8483	125.2894	0.00
03/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	16058	17448	16058	17448	0.00
03/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	72969	69949	72969	69949	0.00
03/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	32637	34683	32637	34683	0.00
03/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	53837	51465	53837	51465	0.00
03/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	2630	3111	2630	3111	0.00
03/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	95703	91773	95703	91773	0.00
03/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	9590	10543	9590	10543	0.00
03/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	96471	93014	96471	93014	0.00
03/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5324	5928	5324	5928	0.00
03/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	123240	119434	123240	119434	0.00
03/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	943	1151	943	1151	0.00
03/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	125314	121110	125314	121110	0.00
03/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	285	360	285	360	0.00
03/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	157083	152747	157083	152747	0.00
03/08/2007	R196 On 07-February-08			Bond Future	9.4200	9.3330	105.1110	105.1981	0.00
03/08/2007	R196 On 02-May-08			Bond Future	9.3300	9.2310	102.3540	102.4282	0.00
03/08/2007	R196 On 01-November-07			Bond Future	9.5200	9.4490	102.4005	102.4906	0.00
03/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2229	2509	2229	2509	0.00
03/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8833	8242	8833	8242	0.00
03/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	2960	3278	2960	3278	0.00
03/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	5490	5067	5490	5067	0.00
03/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	499	632	499	632	0.00
03/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9967	9199	9967	9199	0.00
03/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1593	1812	1593	1812	0.00
03/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	10671	10019	10671	10019	0.00
03/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	222	292	222	292	0.00
03/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12779	11948	12779	11948	0.00
03/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1106	1272	1106	1272	0.00
03/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	12666	11962	12666	11962	0.00
03/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	88	121	88	121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15748	14880	15748	14880	0.00
03/08/2007	R201 On 07-February-08			Bond Future	8.5500	8.4950	102.2955	102.5532	0.00
03/08/2007	R201 On 02-May-08			Bond Future	8.4500	8.4000	104.7805	105.0330	0.00
03/08/2007	R201 On 01-November-07			Bond Future	8.6200	8.5700	103.9634	104.2271	91.00
03/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4794	5345	4794	5345	0.00
03/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	46754	44728	46754	44728	0.00
03/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	20179	21579	20179	21579	0.00
03/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17662	16536	17662	16536	0.00
03/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1156	1413	1156	1413	0.00
03/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	48318	45938	48318	45938	0.00
03/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	436	551	436	551	0.00
03/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	61664	59142	61664	59142	0.00
03/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2798	3161	2798	3161	0.00
03/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	58404	56191	58404	56191	0.00
03/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	143	187	143	187	0.00
03/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	75673	73080	75673	73080	0.00
03/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1536	1760	1536	1760	0.00
03/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	71010	68658	71010	68658	0.00
03/08/2007	R203 On 07-February-08			Bond Future	8.4600	8.4150	102.0587	102.3162	0.00
03/08/2007	R203 On 02-May-08			Bond Future	8.3600	8.3200	100.4666	100.7221	0.00
03/08/2007	R203 On 01-November-07			Bond Future	8.5100	8.4650	99.4820	99.7430	0.00
03/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3894	4302	3894	4302	0.00
03/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	67829	65663	67829	65663	0.00
03/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	20053	21302	20053	21302	0.00
03/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	27098	25793	27098	25793	0.00
03/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	626	764	626	764	0.00
03/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	69041	66569	69041	66569	0.00
03/08/2007	R204 On 07-February-08			Bond Future	8.4400	8.4000	98.0534	98.3289	0.00
03/08/2007	R204 On 02-May-08			Bond Future	8.3700	8.3300	100.4307	100.7044	0.00
03/08/2007	R204 On 01-November-07			Bond Future	8.5000	8.4600	99.4490	99.7270	0.00
03/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	8988	9647	8988	9647	0.00
03/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	76577	74480	76577	74480	0.00
03/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	21186	22515	21186	22515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	29428	28020	29428	28020	0.00
03/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	2641	3001	2641	3001	0.00
03/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	75452	73032	75452	73032	0.00
03/08/2007	R206 On 07-February-08			Bond Future	8.5300	8.4800	95.8541	96.0765	0.00
03/08/2007	R206 On 02-May-08			Bond Future	8.4300	8.3800	98.1745	98.3915	0.00
03/08/2007	R206 On 01-November-07			Bond Future	8.6100	8.5600	97.0633	97.2921	0.00
03/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3902	4368	3902	4368	0.00
03/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	39341	37582	39341	37582	0.00
03/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	12957	13951	12957	13951	0.00
03/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20799	19622	20799	19622	0.00
03/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	872	1077	872	1077	0.00
03/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	41194	39111	41194	39111	0.00
03/08/2007	R207 On 07-February-08			Bond Future	8.3900	8.3500	92.0604	92.3417	0.00
03/08/2007	R207 On 02-May-08			Bond Future	8.3300	8.2900	94.2622	94.5422	0.00
03/08/2007	R207 On 01-November-07			Bond Future	8.4500	8.4100	93.2050	93.4880	0.00
03/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3868	4308	3868	4308	0.00
03/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	69277	66904	69277	66904	0.00
03/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	22929	24341	22929	24341	0.00
03/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	28540	27152	28540	27152	0.00
03/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	706	865	706	865	0.00
03/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	71210	68539	71210	68539	0.00
03/08/2007	R209 On 07-February-08			Bond Future	7.9300	7.8900	83.4846	83.8648	659.00
03/08/2007	R209 On 02-May-08			Bond Future	7.8800	7.8350	82.3791	82.7627	0.00
03/08/2007	R209 On 01-November-07			Bond Future	7.9800	7.9350	81.3392	81.7168	0.00
03/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4346	4871	4346	4871	0.00
03/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	100772	97495	100772	97495	0.00
03/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	31132	33035	31132	33035	0.00
03/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	43217	41283	43217	41283	0.00
03/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	636	793	636	793	0.00
03/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	101516	97899	101516	97899	0.00
03/08/2007	TRT1 On 07-February-08			Index Future	258.0600	258.6530	258.0600	258.6530	0.00
03/08/2007	TRT1 On 01-November-07			Index Future	251.4500	252.0250	251.4480	252.0250	400.00
06/08/2007	\$/ R On 17-March-08			Currency Future	7.3700	7.3505	7.3652	7.3505	4,601.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.1522	7.1630	7.1522	2,220.00
06/08/2007	\$ / R On 14-December-07			Currency Future	7.2600	7.2491	7.2618	7.2491	18,740.00
06/08/2007	ALBI On 07-February-08			Index Future	260.6400	247.6460	260.6380	247.6460	0.00
06/08/2007	ALBI On 01-November-07			Index Future	253.6100	253.7950	253.6060	253.7950	0.00
06/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	78926	12728	78926	12728	0.00
06/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	12546	76268	12546	76268	0.00
06/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	22796	24136	22796	24136	0.00
06/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	26736	26186	26736	26186	0.00
06/08/2007	CRD1 On 07-February-08			Index Future	112.0600	112.0950	112.0630	112.0950	0.00
06/08/2007	CRD1 On 01-November-07			Index Future	109.1900	109.2230	109.1920	109.2230	8.00
06/08/2007	GOVI On 07-February-08			jGovi	261.0700	261.2360	261.0730	261.2360	60.00
06/08/2007	GOVI On 02-May-08			jGovi	267.5300	267.6990	267.5310	267.6990	0.00
06/08/2007	GOVI On 01-November-07			jGovi	254.3800	254.5430	254.3840	254.5430	118.00
06/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	13548	14249	13548	14249	0.00
06/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	52818	51889	52818	51889	0.00
06/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	65405	66707	65405	66707	0.00
06/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	30095	29717	30095	29717	0.00
06/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	275	339	275	339	0.00
06/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	106435	104909	106435	104909	0.00
06/08/2007	ILBI On 07-February-08			Index Future	291.1500	276.7020	291.1500	276.7020	0.00
06/08/2007	ILBI On 01-November-07			Index Future	283.3000	276.7020	283.2950	276.7020	0.00
06/08/2007	J153 On 31-August-10			jSwap	10.0400	10.0410	0.0766	0.0765	0.00
06/08/2007	J157 On 15-September-15			jSwap	9.7200	9.6830	0.0274	0.0254	0.00
06/08/2007	J186 On 21-December-26			jSwap	8.9300	8.9270	0.1298	0.1292	0.00
06/08/2007	J201 On 22-December-14			jSwap	9.8000	9.7730	0.1211	0.1194	0.00
06/08/2007	J203 On 15-September-17			jSwap	9.5600	9.5230	0.1380	0.1359	0.00
06/08/2007	J204 On 21-December-18			jSwap	9.4600	9.4430	0.1358	0.1344	0.00
06/08/2007	J207 On 15-January-20			jSwap	9.3800	9.3630	0.0992	0.0983	0.00
06/08/2007	JBAR On 21-December-05			jBar	9.9300	9.9250	0.0000	0.0000	0.00
06/08/2007	JFRA On 07-February-08			jFra	10.3900	10.3770	0.0252	0.0252	0.00
06/08/2007	JFRA On 02-May-08			jFra	10.4000	10.3930	0.0269	0.0269	0.00
06/08/2007	JFRA On 23-August-07			jFra	10.0900	10.0980	0.0190	0.0190	0.00
06/08/2007	JFRA On 07-August-08			jFra	10.3500	10.2930	0.0252	0.0250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2007	JFRA On 01-November-07			jFra	10.3300	10.3160	0.0270	0.0269	0.00
06/08/2007	JFRA On 06-November-08			jFra	10.2500	10.2490	0.0249	0.0249	0.00
06/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17962	18056	17962	18056	0.00
06/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10897	11023	10897	11023	0.00
06/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17343	17429	17343	17429	0.00
06/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16961	17066	16961	17066	0.00
06/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	923	950	923	950	0.00
06/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	56	70	56	70	0.00
06/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20115	20133	20115	20133	0.00
06/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19880	20028	19880	20028	0.00
06/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7396	7357	7396	7357	0.00
06/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
06/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22340	22413	22340	22413	0.00
06/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22343	22416	22343	22416	0.00
06/08/2007	JN02 On 07-February-08			jNote	10.1400	10.1330	0.1809	0.1807	0.00
06/08/2007	JN02 On 02-May-08			jNote	10.0600	10.0510	0.1809	0.1808	0.00
06/08/2007	JN02 On 01-November-07			jNote	10.2200	10.2080	0.1838	0.1835	0.00
06/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26533	26505	26533	26505	0.00
06/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6153	6300	6153	6300	0.00
06/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18459	18508	18459	18508	0.00
06/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15868	16006	15868	16006	0.00
06/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	24346	24255	24346	24255	0.00
06/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2381	2538	2381	2538	0.00
06/08/2007	JN05 On 07-February-08			jNote	9.8400	9.8040	0.3838	0.3827	0.00
06/08/2007	JN05 On 02-May-08			jNote	9.7800	9.7440	0.3820	0.3809	0.00
06/08/2007	JN05 On 01-November-07			jNote	9.9000	9.8650	0.3856	0.3846	0.00
06/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	35933	35005	35933	35005	0.00
06/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3317	3621	3317	3621	0.00
06/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	23910	23231	23910	23231	0.00
06/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	11594	12200	11594	12200	0.00
06/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	35653	34651	35653	34651	0.00
06/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	780	932	780	932	0.00
06/08/2007	JN10 On 07-February-08			jNote	9.3700	9.3330	0.5965	0.5953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2007	JN10 On 02-May-08			jNote	9.3100	9.2760	0.5949	0.5939	0.00
06/08/2007	JN10 On 01-November-07			jNote	9.4300	9.3910	0.5995	0.5982	0.00
06/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	28613	27242	28613	27242	0.00
06/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5369	6005	5369	6005	0.00
06/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	29474	28286	29474	28286	0.00
06/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	8513	9216	8513	9216	0.00
06/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	28609	26885	28609	26885	0.00
06/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	1580	1982	1580	1982	0.00
06/08/2007	JROD On 31-January-08			jRod	10.1300	10.1300	0.0106	0.0110	0.00
06/08/2007	JROD On 29-February-08			jRod	9.9300	9.9280	0.0142	0.0147	0.00
06/08/2007	JROD On 31-March-08			jRod	10.1000	10.0970	0.0155	0.0159	0.00
06/08/2007	JROD On 31-August-07			jRod	9.1900	9.2060	0.0032	0.0037	0.00
06/08/2007	JROD On 28-September-07			jRod	9.4600	9.4850	0.0038	0.0043	0.00
06/08/2007	JROD On 31-October-07			jRod	9.8500	9.8720	0.0048	0.0053	0.00
06/08/2007	JROD On 30-November-07			jRod	9.6800	9.6920	0.0085	0.0090	0.00
06/08/2007	JROD On 31-December-07			jRod	9.9100	9.9160	0.0096	0.0101	0.00
06/08/2007	OTH1 On 07-February-08			Index Future	254.7100	254.8000	254.7110	254.8000	0.00
06/08/2007	OTH1 On 01-November-07			Index Future	248.1900	248.2710	248.1850	248.2710	12.00
06/08/2007	R153 On 07-February-08			Bond Future	9.3600	9.3350	113.9997	114.0464	1,665.00
06/08/2007	R153 On 02-May-08			Bond Future	9.2400	9.2200	110.0642	110.1071	0.00
06/08/2007	R153 On 01-November-07			Bond Future	9.3800	9.3550	111.1614	111.2127	124.00
06/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1687	1798	1687	1798	0.00
06/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	27876	27520	27876	27520	0.00
06/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	7682	7920	7682	7920	0.00
06/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	12846	12655	12846	12655	0.00
06/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	218	260	218	260	0.00
06/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	29544	29073	29544	29073	0.00
06/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1015	1092	1015	1092	0.00
06/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	33243	32853	33243	32853	0.00
06/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	73	91	73	91	0.00
06/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	36053	35558	36053	35558	0.00
06/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	583	633	583	633	0.00
06/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	38891	38475	38891	38475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	21	28	21	28	0.00
06/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	42705	42199	42705	42199	0.00
06/08/2007	R157 On 07-February-08			Bond Future	8.6400	8.6150	132.2185	132.3469	343.00
06/08/2007	R157 On 02-May-08			Bond Future	8.5800	8.5600	128.3484	128.4740	0.00
06/08/2007	R157 On 01-November-07			Bond Future	8.6600	8.6350	129.1111	129.2432	261.00
06/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	4682	5006	4682	5006	0.00
06/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	63202	62242	63202	62242	0.00
06/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	21032	21764	21032	21764	0.00
06/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	26067	25542	26067	25542	0.00
06/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	5377	5914	5377	5914	35.00
06/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	32473	31691	32473	31691	0.00
06/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	918	1077	918	1077	0.00
06/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	62534	61373	62534	61373	0.00
06/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2625	2839	2625	2839	0.00
06/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	78321	77251	78321	77251	0.00
06/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	300	367	300	367	0.00
06/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	79633	78380	79633	78380	0.00
06/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1377	1508	1377	1508	0.00
06/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	94543	93390	94543	93390	0.00
06/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	300	367	300	367	0.00
06/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	79633	78380	79633	78380	0.00
06/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	83	107	83	107	0.00
06/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	97444	96147	97444	96147	0.00
06/08/2007	R186 On 07-February-08			Bond Future	8.2800	8.2500	122.5032	122.8323	0.00
06/08/2007	R186 On 02-May-08			Bond Future	8.2200	8.1900	125.4887	125.8184	0.00
06/08/2007	R186 On 01-November-07			Bond Future	8.3300	8.3000	124.5190	124.8483	0.00
06/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	14884	16058	14884	16058	0.00
06/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	75087	72969	75087	72969	0.00
06/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	30989	32637	30989	32637	0.00
06/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	55485	53837	55485	53837	0.00
06/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	2189	2630	2189	2630	0.00
06/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	98555	95703	98555	95703	0.00
06/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	8773	9590	8773	9590	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	98945	96471	98945	96471	0.00
06/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	4798	5324	4798	5324	0.00
06/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	126005	123240	126005	123240	0.00
06/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	750	943	750	943	0.00
06/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	128413	125314	128413	125314	0.00
06/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	215	285	215	285	0.00
06/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	160306	157083	160306	157083	0.00
06/08/2007	R196 On 07-February-08			Bond Future	9.4400	9.4220	105.0905	105.1110	0.00
06/08/2007	R196 On 02-May-08			Bond Future	9.3500	9.3270	102.3378	102.3540	0.00
06/08/2007	R196 On 01-November-07			Bond Future	9.5500	9.5230	102.3738	102.4005	0.00
06/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2137	2229	2137	2229	0.00
06/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8946	8833	8946	8833	0.00
06/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	2873	2960	2873	2960	0.00
06/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	5566	5490	5566	5490	0.00
06/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	440	499	440	499	0.00
06/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10176	9967	10176	9967	0.00
06/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1518	1593	1518	1593	0.00
06/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	10801	10671	10801	10671	0.00
06/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	190	222	190	222	0.00
06/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	13015	12779	13015	12779	0.00
06/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1047	1106	1047	1106	0.00
06/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	12812	12666	12812	12666	0.00
06/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	73	88	73	88	0.00
06/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	16000	15748	16000	15748	0.00
06/08/2007	R201 On 07-February-08			Bond Future	8.5700	8.5450	102.1927	102.2955	0.00
06/08/2007	R201 On 02-May-08			Bond Future	8.4700	8.4500	104.6797	104.7805	0.00
06/08/2007	R201 On 01-November-07			Bond Future	8.6400	8.6200	103.8581	103.9634	91.00
06/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4501	4794	4501	4794	0.00
06/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	47489	46754	47489	46754	0.00
06/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	19545	20179	19545	20179	0.00
06/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	18036	17662	18036	17662	0.00
06/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	999	1156	999	1156	0.00
06/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	49214	48318	49214	48318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	363	436	363	436	0.00
06/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	62643	61664	62643	61664	0.00
06/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2599	2798	2599	2798	0.00
06/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	59233	58404	59233	58404	0.00
06/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	114	143	114	143	0.00
06/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	76696	75673	76696	75673	0.00
06/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1409	1536	1409	1536	0.00
06/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	71912	71010	71912	71010	0.00
06/08/2007	R203 On 07-February-08			Bond Future	8.4800	8.4550	101.9303	102.0587	0.00
06/08/2007	R203 On 02-May-08			Bond Future	8.3800	8.3600	100.3392	100.4666	0.00
06/08/2007	R203 On 01-November-07			Bond Future	8.5300	8.5050	99.3519	99.4820	0.00
06/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3621	3894	3621	3894	0.00
06/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	68840	67829	68840	67829	0.00
06/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	19340	20053	19340	20053	0.00
06/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	27659	27098	27659	27098	0.00
06/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	523	626	523	626	0.00
06/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	70239	69041	70239	69041	0.00
06/08/2007	R204 On 07-February-08			Bond Future	8.4600	8.4400	97.9160	98.0534	0.00
06/08/2007	R204 On 02-May-08			Bond Future	8.3900	8.3700	100.2942	100.4307	0.00
06/08/2007	R204 On 01-November-07			Bond Future	8.5200	8.5000	99.3104	99.4490	0.00
06/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	8524	8988	8524	8988	0.00
06/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	77487	76577	77487	76577	0.00
06/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	20427	21186	20427	21186	0.00
06/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	30034	29428	30034	29428	0.00
06/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	2343	2641	2343	2641	0.00
06/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	76540	75452	76540	75452	0.00
06/08/2007	R206 On 07-February-08			Bond Future	8.5500	8.5300	95.7653	95.8541	0.00
06/08/2007	R206 On 02-May-08			Bond Future	8.4500	8.4300	98.0878	98.1745	0.00
06/08/2007	R206 On 01-November-07			Bond Future	8.6300	8.6100	96.9720	97.0633	0.00
06/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3657	3902	3657	3902	0.00
06/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	39984	39341	39984	39341	0.00
06/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	12496	12957	12496	12957	0.00
06/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	21204	20799	21204	20799	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	748	872	748	872	0.00
06/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	41983	41194	41983	41194	0.00
06/08/2007	R207 On 07-February-08			Bond Future	8.4100	8.3900	91.9201	92.0604	0.00
06/08/2007	R207 On 02-May-08			Bond Future	8.3500	8.3300	94.1226	94.2622	0.00
06/08/2007	R207 On 01-November-07			Bond Future	8.4700	8.4500	93.0640	93.2050	0.00
06/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3581	3868	3581	3868	0.00
06/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	70392	69277	70392	69277	0.00
06/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	22126	22929	22126	22929	0.00
06/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	29134	28540	29134	28540	0.00
06/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	589	706	589	706	0.00
06/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	72503	71210	72503	71210	0.00
06/08/2007	R209 On 07-February-08			Bond Future	7.9300	7.9300	83.4846	83.4846	659.00
06/08/2007	R209 On 02-May-08			Bond Future	7.8800	7.8750	82.3791	82.3791	0.00
06/08/2007	R209 On 01-November-07			Bond Future	7.9800	7.9750	81.3392	81.3392	0.00
06/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4225	4346	4225	4346	0.00
06/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	100651	100772	100651	100772	0.00
06/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	30931	31132	30931	31132	0.00
06/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	43016	43217	43016	43217	0.00
06/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	575	636	575	636	0.00
06/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	101456	101516	101456	101516	0.00
06/08/2007	TRT1 On 07-February-08			Index Future	257.9000	258.0600	257.9010	258.0600	0.00
06/08/2007	TRT1 On 01-November-07			Index Future	251.2900	251.4480	251.2940	251.4480	400.00
07/08/2007	\$/R On 17-March-08			Currency Future	7.3200	7.3652	7.3184	7.3652	4,601.00
07/08/2007	\$/R On 17-September-07			Currency Future	7.1300	7.1630	7.1261	7.1630	2,220.00
07/08/2007	\$/R On 14-December-07			Currency Future	7.2200	7.2618	7.2208	7.2618	19,240.00
07/08/2007	ALBI On 07-February-08			Index Future	261.2000	260.6380	261.1960	260.6380	0.00
07/08/2007	ALBI On 01-November-07			Index Future	254.1800	253.6060	254.1810	253.6060	0.00
07/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	83206	78926	83206	78926	0.00
07/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	11246	12546	11246	12546	0.00
07/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	25517	22796	25517	22796	0.00
07/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	23707	26736	23707	26736	0.00
07/08/2007	CRD1 On 07-February-08			Index Future	112.3500	112.0630	112.3510	112.0630	0.00
07/08/2007	CRD1 On 01-November-07			Index Future	109.4700	109.1920	109.4730	109.1920	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	GOVI On 07-February-08			jGovi	261.8900	261.0730	261.8870	261.0730	60.00
07/08/2007	GOVI On 02-May-08			jGovi	268.3700	267.5310	268.3660	267.5310	0.00
07/08/2007	GOVI On 01-November-07			jGovi	255.1800	254.3840	255.1790	254.3840	118.00
07/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	16078	13548	16078	13548	0.00
07/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	47208	52818	47208	52818	0.00
07/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	70695	65405	70695	65405	0.00
07/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	27035	30095	27035	30095	0.00
07/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	417	275	417	275	0.00
07/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	98627	106435	98627	106435	0.00
07/08/2007	ILBI On 07-February-08			Index Future	290.2400	291.1500	290.2390	291.1500	0.00
07/08/2007	ILBI On 01-November-07			Index Future	282.4400	283.2950	282.4440	283.2950	0.00
07/08/2007	J153 On 31-August-10			jSwap	10.0200	10.0440	0.0758	0.0766	0.00
07/08/2007	J157 On 15-September-15			jSwap	9.6400	9.7160	0.0227	0.0274	0.00
07/08/2007	J186 On 21-December-26			jSwap	8.8600	8.9340	0.1240	0.1298	0.00
07/08/2007	J201 On 22-December-14			jSwap	9.7300	9.8040	0.1172	0.1211	0.00
07/08/2007	J203 On 15-September-17			jSwap	9.4800	9.5560	0.1333	0.1380	0.00
07/08/2007	J204 On 21-December-18			jSwap	9.4000	9.4640	0.1315	0.1358	0.00
07/08/2007	J207 On 15-January-20			jSwap	9.3100	9.3770	0.0949	0.0992	0.00
07/08/2007	JBAR On 21-December-05			jBar	9.9300	9.9250	0.0000	0.0000	0.00
07/08/2007	JFRA On 07-February-08			jFra	10.3400	10.3920	0.0251	0.0252	0.00
07/08/2007	JFRA On 02-May-08			jFra	10.3200	10.4000	0.0267	0.0269	0.00
07/08/2007	JFRA On 23-August-07			jFra	10.0800	10.0880	0.0190	0.0190	0.00
07/08/2007	JFRA On 07-August-08			jFra	10.2500	10.3470	0.0249	0.0252	0.00
07/08/2007	JFRA On 01-November-07			jFra	10.2800	10.3310	0.0269	0.0270	0.00
07/08/2007	JFRA On 06-November-08			jFra	10.1500	10.2490	0.0247	0.0249	0.00
07/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17853	17962	17853	17962	0.00
07/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10913	10897	10913	10897	0.00
07/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17210	17343	17210	17343	0.00
07/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17033	16961	17033	16961	0.00
07/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	910	923	910	923	0.00
07/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	52	56	52	56	0.00
07/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19977	20115	19977	20115	0.00
07/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19967	19880	19967	19880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7274	7396	7274	7396	0.00
07/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
07/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22201	22340	22201	22340	0.00
07/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22439	22343	22439	22343	0.00
07/08/2007	JN02 On 07-February-08			jNote	10.0900	10.1430	0.1801	0.1809	0.00
07/08/2007	JN02 On 02-May-08			jNote	10.0200	10.0560	0.1803	0.1809	0.00
07/08/2007	JN02 On 01-November-07			jNote	10.1600	10.2220	0.1827	0.1838	0.00
07/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25867	26533	25867	26533	0.00
07/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6382	6153	6382	6153	0.00
07/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18069	18459	18069	18459	0.00
07/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16178	15868	16178	15868	0.00
07/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23404	24346	23404	24346	0.00
07/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2556	2381	2556	2381	0.00
07/08/2007	JN05 On 07-February-08			jNote	9.7500	9.8360	0.3811	0.3838	0.00
07/08/2007	JN05 On 02-May-08			jNote	9.7000	9.7770	0.3794	0.3820	0.00
07/08/2007	JN05 On 01-November-07			jNote	9.8200	9.8950	0.3831	0.3856	0.00
07/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	33331	35933	33331	35933	0.00
07/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3906	3317	3906	3317	0.00
07/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	21995	23910	21995	23910	0.00
07/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12869	11594	12869	11594	0.00
07/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	32854	35653	32854	35653	0.00
07/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1012	780	1012	780	0.00
07/08/2007	JN10 On 07-February-08			jNote	9.2800	9.3650	0.5932	0.5965	0.00
07/08/2007	JN10 On 02-May-08			jNote	9.2300	9.3060	0.5918	0.5949	0.00
07/08/2007	JN10 On 01-November-07			jNote	9.3400	9.4250	0.5962	0.5995	0.00
07/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	24846	28613	24846	28613	0.00
07/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6826	5369	6826	5369	0.00
07/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	26066	29474	26066	29474	0.00
07/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	10231	8513	10231	8513	0.00
07/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	24246	28609	24246	28609	0.00
07/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2359	1580	2359	1580	0.00
07/08/2007	JROD On 31-January-08			jRod	10.1200	10.1270	0.0105	0.0106	0.00
07/08/2007	JROD On 29-February-08			jRod	9.9200	9.9290	0.0142	0.0142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	JROD On 31-March-08			jRod	10.1000	10.1000	0.0154	0.0155	0.00
07/08/2007	JROD On 31-August-07			jRod	9.1900	9.1910	0.0032	0.0032	0.00
07/08/2007	JROD On 28-September-07			jRod	9.4500	9.4590	0.0038	0.0038	0.00
07/08/2007	JROD On 31-October-07			jRod	9.8300	9.8450	0.0047	0.0048	0.00
07/08/2007	JROD On 30-November-07			jRod	9.6700	9.6810	0.0085	0.0085	0.00
07/08/2007	JROD On 31-December-07			jRod	9.9000	9.9090	0.0096	0.0096	0.00
07/08/2007	OTH1 On 07-February-08			Index Future	255.7600	254.7110	255.7570	254.7110	0.00
07/08/2007	OTH1 On 01-November-07			Index Future	249.2100	248.1850	249.2060	248.1850	12.00
07/08/2007	R153 On 07-February-08			Bond Future	9.2700	9.3550	114.2100	113.9997	1,665.00
07/08/2007	R153 On 02-May-08			Bond Future	9.1600	9.2400	110.2467	110.0642	0.00
07/08/2007	R153 On 01-November-07			Bond Future	9.3200	9.3750	111.3153	111.1614	124.00
07/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1988	1687	1988	1687	0.00
07/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	26074	27876	26074	27876	0.00
07/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8462	7682	8462	7682	0.00
07/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11801	12846	11801	12846	0.00
07/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	270	218	270	218	0.00
07/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	28057	29544	28057	29544	0.00
07/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1214	1015	1214	1015	0.00
07/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	31338	33243	31338	33243	0.00
07/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	92	73	92	73	0.00
07/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34533	36053	34533	36053	0.00
07/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	707	583	707	583	0.00
07/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	36912	38891	36912	38891	0.00
07/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	27	21	27	21	0.00
07/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	41173	42705	41173	42705	0.00
07/08/2007	R157 On 07-February-08			Bond Future	8.5500	8.6350	132.7655	132.2185	343.00
07/08/2007	R157 On 02-May-08			Bond Future	8.5000	8.5800	128.8519	128.3484	0.00
07/08/2007	R157 On 01-November-07			Bond Future	8.5900	8.6550	129.5409	129.1111	261.00
07/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5586	4682	5586	4682	0.00
07/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	58636	63202	58636	63202	0.00
07/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	23466	21032	23466	21032	0.00
07/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	23466	26067	23466	26067	0.00
07/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	6429	5377	6429	5377	35.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	29228	32473	29228	32473	0.00
07/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1165	918	1165	918	0.00
07/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	58484	62534	58484	62534	0.00
07/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3190	2625	3190	2625	0.00
07/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	73416	78321	73416	78321	0.00
07/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	393	300	393	300	0.00
07/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	75428	79633	75428	79633	0.00
07/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1705	1377	1705	1377	0.00
07/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	89401	94543	89401	94543	0.00
07/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	393	300	393	300	0.00
07/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	75428	79633	75428	79633	0.00
07/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	112	83	112	83	0.00
07/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	93175	97444	93175	97444	0.00
07/08/2007	R186 On 07-February-08			Bond Future	8.2100	8.2800	123.3286	122.5032	0.00
07/08/2007	R186 On 02-May-08			Bond Future	8.1500	8.2200	126.3156	125.4887	0.00
07/08/2007	R186 On 01-November-07			Bond Future	8.2600	8.3300	125.2894	124.5190	0.00
07/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	17181	14884	17181	14884	0.00
07/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	69129	75087	69129	75087	0.00
07/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	34550	30989	34550	30989	0.00
07/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	50778	55485	50778	55485	0.00
07/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	2793	2189	2793	2189	0.00
07/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	91455	98555	91455	98555	0.00
07/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	10302	8773	10302	8773	0.00
07/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	92220	98945	92220	98945	0.00
07/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5737	4798	5737	4798	0.00
07/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	118689	126005	118689	126005	0.00
07/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	989	750	989	750	0.00
07/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	120948	128413	120948	128413	0.00
07/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	293	215	293	215	0.00
07/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	152680	160306	152680	160306	0.00
07/08/2007	R196 On 07-February-08			Bond Future	9.3600	9.4430	105.1707	105.0905	0.00
07/08/2007	R196 On 02-May-08			Bond Future	9.2600	9.3480	102.4035	102.3378	0.00
07/08/2007	R196 On 01-November-07			Bond Future	9.4700	9.5450	102.4602	102.3738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2365	2137	2365	2137	0.00
07/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8372	8946	8372	8946	0.00
07/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3135	2873	3135	2873	0.00
07/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	5171	5566	5171	5566	0.00
07/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	538	440	538	440	0.00
07/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9409	10176	9409	10176	0.00
07/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1694	1518	1694	1518	0.00
07/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	10174	10801	10174	10801	0.00
07/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	238	190	238	190	0.00
07/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12199	13015	12199	13015	0.00
07/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1178	1047	1178	1047	0.00
07/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	12141	12812	12141	12812	0.00
07/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	94	73	94	73	0.00
07/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15157	16000	15157	16000	0.00
07/08/2007	R201 On 07-February-08			Bond Future	8.4800	8.5650	102.6306	102.1927	0.00
07/08/2007	R201 On 02-May-08			Bond Future	8.3900	8.4700	105.0836	104.6797	0.00
07/08/2007	R201 On 01-November-07			Bond Future	8.5700	8.6400	104.2271	103.8581	91.00
07/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5329	4501	5329	4501	0.00
07/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	43938	47489	43938	47489	0.00
07/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	21686	19545	21686	19545	0.00
07/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	16138	18036	16138	18036	0.00
07/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1264	999	1264	999	0.00
07/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	45789	49214	45789	49214	0.00
07/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	473	363	473	363	0.00
07/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	59064	62643	59064	62643	0.00
07/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3132	2599	3132	2599	0.00
07/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	55387	59233	55387	59233	0.00
07/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	153	114	153	114	0.00
07/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	73045	76696	73045	76696	0.00
07/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1730	1409	1730	1409	0.00
07/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	67853	71912	67853	71912	0.00
07/08/2007	R203 On 07-February-08			Bond Future	8.4000	8.4750	102.4452	101.9303	0.00
07/08/2007	R203 On 02-May-08			Bond Future	8.3200	8.3800	100.7541	100.3392	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	R203 On 01-November-07			Bond Future	8.4700	8.5250	99.7430	99.3519	0.00
07/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4322	3621	4322	3621	0.00
07/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	64392	68840	64392	68840	0.00
07/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	21242	19340	21242	19340	0.00
07/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25413	27659	25413	27659	0.00
07/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	660	523	660	523	0.00
07/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	66466	70239	66466	70239	0.00
07/08/2007	R204 On 07-February-08			Bond Future	8.3800	8.4600	98.4671	97.9160	0.00
07/08/2007	R204 On 02-May-08			Bond Future	8.3100	8.3900	100.8416	100.2942	0.00
07/08/2007	R204 On 01-November-07			Bond Future	8.4500	8.5200	99.7966	99.3104	0.00
07/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	9645	8524	9645	8524	0.00
07/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	73096	77487	73096	77487	0.00
07/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	22946	20427	22946	20427	0.00
07/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	27079	30034	27079	30034	0.00
07/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	2786	2343	2786	2343	0.00
07/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	72121	76540	72121	76540	0.00
07/08/2007	R206 On 07-February-08			Bond Future	8.4700	8.5500	96.1434	95.7653	0.00
07/08/2007	R206 On 02-May-08			Bond Future	8.3600	8.4500	98.4785	98.0878	0.00
07/08/2007	R206 On 01-November-07			Bond Future	8.5700	8.6300	97.2692	96.9720	0.00
07/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4359	3657	4359	3657	0.00
07/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	36905	39984	36905	39984	0.00
07/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14198	12496	14198	12496	0.00
07/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	19000	21204	19000	21204	0.00
07/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	942	748	942	748	0.00
07/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	39205	41983	39205	41983	0.00
07/08/2007	R207 On 07-February-08			Bond Future	8.3500	8.4100	92.3769	91.9201	0.00
07/08/2007	R207 On 02-May-08			Bond Future	8.2800	8.3500	94.6124	94.1226	0.00
07/08/2007	R207 On 01-November-07			Bond Future	8.4100	8.4700	93.4880	93.0640	0.00
07/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4185	3581	4185	3581	0.00
07/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	66428	70392	66428	70392	0.00
07/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	24455	22126	24455	22126	0.00
07/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	26564	29134	26564	29134	0.00
07/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	750	589	750	589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	68425	72503	68425	72503	0.00
07/08/2007	R209 On 07-February-08			Bond Future	7.8500	7.9300	84.2479	83.4846	659.00
07/08/2007	R209 On 02-May-08			Bond Future	7.8000	7.8750	83.1007	82.3791	0.00
07/08/2007	R209 On 01-November-07			Bond Future	7.9100	7.9750	82.0018	81.3392	0.00
07/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5172	4225	5172	4225	0.00
07/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	93966	100651	93966	100651	0.00
07/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	34366	30931	34366	30931	0.00
07/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	39234	43016	39234	43016	0.00
07/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	784	575	784	575	0.00
07/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	95039	101456	95039	101456	0.00
07/08/2007	TRT1 On 07-February-08			Index Future	258.7100	257.9010	258.7120	257.9010	0.00
07/08/2007	TRT1 On 01-November-07			Index Future	252.0900	251.2940	252.0850	251.2940	400.00
08/08/2007	\$ / R On 17-March-08			Currency Future	7.2400	7.3184	7.2437	7.3184	4,601.00
08/08/2007	\$ / R On 17-September-07			Currency Future	7.0600	7.1261	7.0567	7.1261	2,220.00
08/08/2007	\$ / R On 14-December-07			Currency Future	7.1500	7.2208	7.1482	7.2208	19,240.00
08/08/2007	ALBI On 07-February-08			Index Future	263.1100	261.1960	263.1130	261.1960	0.00
08/08/2007	ALBI On 01-November-07			Index Future	256.0700	254.1810	256.0710	254.1810	0.00
08/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	98818	83206	98818	83206	0.00
08/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	7688	11246	7688	11246	0.00
08/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	36281	25517	36281	25517	0.00
08/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	15571	23707	15571	23707	0.00
08/08/2007	CRD1 On 07-February-08			Index Future	112.8800	112.3510	112.8840	112.3510	0.00
08/08/2007	CRD1 On 01-November-07			Index Future	109.9900	109.4730	109.9930	109.4730	8.00
08/08/2007	GOVI On 07-February-08			jGovi	263.5600	261.8870	263.5585	261.8870	60.00
08/08/2007	GOVI On 02-May-08			jGovi	270.0800	268.3660	270.0790	268.3660	0.00
08/08/2007	GOVI On 01-November-07			jGovi	256.8100	255.1790	256.8110	255.1790	118.00
08/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	22399	16078	22399	16078	0.00
08/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	36814	47208	36814	47208	0.00
08/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	82329	70695	82329	70695	0.00
08/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	21539	27035	21539	27035	0.00
08/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	958	417	958	417	0.00
08/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	82848	98627	82848	98627	0.00
08/08/2007	ILBI On 07-February-08			Index Future	290.0100	290.2390	290.0090	290.2390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2007	ILBI On 01-November-07			Index Future	282.2500	282.4440	282.2470	282.4440	0.00
08/08/2007	J153 On 31-August-10			jSwap	9.9400	10.0170	0.0736	0.0758	0.00
08/08/2007	J157 On 15-September-15			jSwap	9.5300	9.6350	0.0167	0.0227	0.00
08/08/2007	J186 On 21-December-26			jSwap	8.6900	8.8630	0.1096	0.1240	0.00
08/08/2007	J201 On 22-December-14			jSwap	9.6200	9.7270	0.1119	0.1172	0.00
08/08/2007	J203 On 15-September-17			jSwap	9.3600	9.4790	0.1261	0.1333	0.00
08/08/2007	J204 On 21-December-18			jSwap	9.2700	9.3950	0.1232	0.1315	0.00
08/08/2007	J207 On 15-January-20			jSwap	9.1700	9.3120	0.0855	0.0949	0.00
08/08/2007	JBAR On 21-December-05			jBar	9.9600	9.9250	0.0000	0.0000	0.00
08/08/2007	JFRA On 07-February-08			jFra	10.2900	10.3410	0.0250	0.0251	0.00
08/08/2007	JFRA On 02-May-08			jFra	10.2800	10.3210	0.0266	0.0267	0.00
08/08/2007	JFRA On 23-August-07			jFra	10.1100	10.0770	0.0190	0.0190	0.00
08/08/2007	JFRA On 07-August-08			jFra	10.1700	10.2540	0.0247	0.0249	0.00
08/08/2007	JFRA On 01-November-07			jFra	10.2500	10.2840	0.0268	0.0269	0.00
08/08/2007	JFRA On 06-November-08			jFra	10.0600	10.1520	0.0245	0.0247	0.00
08/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17746	17853	17746	17853	0.00
08/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10928	10913	10928	10913	0.00
08/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17121	17210	17121	17210	0.00
08/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17060	17033	17060	17033	0.00
08/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	986	910	986	910	0.00
08/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	37	52	37	52	0.00
08/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19850	19977	19850	19977	0.00
08/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20044	19967	20044	19967	0.00
08/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7188	7274	7188	7274	0.00
08/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
08/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22065	22201	22065	22201	0.00
08/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22532	22439	22532	22439	0.00
08/08/2007	JN02 On 07-February-08			jNote	10.0100	10.0920	0.1787	0.1801	0.00
08/08/2007	JN02 On 02-May-08			jNote	9.9200	10.0170	0.1786	0.1803	0.00
08/08/2007	JN02 On 01-November-07			jNote	10.0900	10.1590	0.1816	0.1827	0.00
08/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24762	25867	24762	25867	0.00
08/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6815	6382	6815	6382	0.00
08/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17126	18069	17126	18069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17055	16178	17055	16178	0.00
08/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22328	23404	22328	23404	0.00
08/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2781	2556	2781	2556	0.00
08/08/2007	JN05 On 07-February-08			jNote	9.6400	9.7530	0.3775	0.3811	0.00
08/08/2007	JN05 On 02-May-08			jNote	9.5700	9.6950	0.3755	0.3794	0.00
08/08/2007	JN05 On 01-November-07			jNote	9.7000	9.8160	0.3795	0.3831	0.00
08/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	29774	33331	29774	33331	0.00
08/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4898	3906	4898	3906	0.00
08/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19259	21995	19259	21995	0.00
08/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15018	12869	15018	12869	0.00
08/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	28923	32854	28923	32854	0.00
08/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1466	1012	1466	1012	0.00
08/08/2007	JN10 On 07-February-08			jNote	9.1500	9.2820	0.5879	0.5932	0.00
08/08/2007	JN10 On 02-May-08			jNote	9.0900	9.2250	0.5862	0.5918	0.00
08/08/2007	JN10 On 01-November-07			jNote	9.2200	9.3430	0.5911	0.5962	0.00
08/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	19471	24846	19471	24846	0.00
08/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9710	6826	9710	6826	0.00
08/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	20838	26066	20838	26066	0.00
08/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13697	10231	13697	10231	0.00
08/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	18083	24246	18083	24246	0.00
08/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4170	2359	4170	2359	0.00
08/08/2007	JROD On 31-January-08			jRod	10.1300	10.1190	0.0108	0.0105	0.00
08/08/2007	JROD On 29-February-08			jRod	9.9200	9.9240	0.0144	0.0142	0.00
08/08/2007	JROD On 31-March-08			jRod	10.0900	10.0950	0.0156	0.0154	0.00
08/08/2007	JROD On 31-August-07			jRod	9.1800	9.1850	0.0034	0.0032	0.00
08/08/2007	JROD On 28-September-07			jRod	9.4600	9.4490	0.0040	0.0038	0.00
08/08/2007	JROD On 31-October-07			jRod	9.8500	9.8320	0.0050	0.0047	0.00
08/08/2007	JROD On 30-November-07			jRod	9.6900	9.6740	0.0087	0.0085	0.00
08/08/2007	JROD On 31-December-07			jRod	9.9100	9.9010	0.0099	0.0096	0.00
08/08/2007	OTH1 On 07-February-08			Index Future	258.1300	255.7570	258.1310	255.7570	0.00
08/08/2007	OTH1 On 01-November-07			Index Future	251.5200	249.2060	251.5220	249.2060	12.00
08/08/2007	R153 On 07-February-08			Bond Future	9.1500	9.2650	114.4912	114.2100	1,665.00
08/08/2007	R153 On 02-May-08			Bond Future	9.0400	9.1550	110.5050	110.2467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2007	R153 On 01-November-07			Bond Future	9.2000	9.3150	111.6240	111.3153	70.00
08/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2464	1988	2464	1988	0.00
08/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	23737	26074	23737	26074	0.00
08/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9663	8462	9663	8462	0.00
08/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10419	11801	10419	11801	0.00
08/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	419	270	419	270	0.00
08/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	25119	28057	25119	28057	0.00
08/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1534	1214	1534	1214	0.00
08/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	28846	31338	28846	31338	0.00
08/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	151	92	151	92	0.00
08/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	31506	34533	31506	34533	0.00
08/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	912	707	912	707	0.00
08/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34305	36912	34305	36912	0.00
08/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	48	27	48	27	0.00
08/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	38106	41173	38106	41173	0.00
08/08/2007	R157 On 07-February-08			Bond Future	8.4100	8.5500	133.6734	132.7655	343.00
08/08/2007	R157 On 02-May-08			Bond Future	8.3600	8.5000	129.7393	128.8519	0.00
08/08/2007	R157 On 01-November-07			Bond Future	8.4500	8.5900	130.4732	129.5409	261.00
08/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	7416	5586	7416	5586	0.00
08/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	51388	58636	51388	58636	0.00
08/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	28206	23466	28206	23466	0.00
08/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	19332	23466	19332	23466	0.00
08/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	9354	6429	9354	6429	35.00
08/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	22830	29228	22830	29228	0.00
08/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1955	1165	1955	1165	0.00
08/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	49951	58484	49951	58484	0.00
08/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4370	3190	4370	3190	0.00
08/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	65518	73416	65518	73416	0.00
08/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	713	393	713	393	0.00
08/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66425	75428	66425	75428	0.00
08/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2415	1705	2415	1705	0.00
08/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	81032	89401	81032	89401	0.00
08/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	713	393	713	393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66425	75428	66425	75428	0.00
08/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	220	112	220	112	0.00
08/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	83960	93175	83960	93175	0.00
08/08/2007	R186 On 07-February-08			Bond Future	8.0500	8.2050	125.1183	123.3286	0.00
08/08/2007	R186 On 02-May-08			Bond Future	7.9900	8.1450	128.1081	126.3156	0.00
08/08/2007	R186 On 01-November-07			Bond Future	8.1000	8.2600	127.0786	125.2894	0.00
08/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23141	17181	23141	17181	0.00
08/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	57192	69129	57192	69129	0.00
08/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	43241	34550	43241	34550	0.00
08/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	41544	50778	41544	50778	0.00
08/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4876	2793	4876	2793	0.00
08/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	75646	91455	75646	91455	0.00
08/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14414	10302	14414	10302	0.00
08/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	78435	92220	78435	92220	0.00
08/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8360	5737	8360	5737	0.00
08/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	103416	118689	103416	118689	0.00
08/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1885	989	1885	989	0.00
08/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	103952	120948	103952	120948	0.00
08/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	612	293	612	293	0.00
08/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	135107	152680	135107	152680	0.00
08/08/2007	R196 On 07-February-08			Bond Future	9.1700	9.3610	105.3618	105.1707	0.00
08/08/2007	R196 On 02-May-08			Bond Future	9.0500	9.2630	102.5660	102.4035	0.00
08/08/2007	R196 On 01-November-07			Bond Future	9.3200	9.4740	102.6480	102.4602	0.00
08/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3000	2365	3000	2365	0.00
08/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7096	8372	7096	8372	0.00
08/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3866	3135	3866	3135	0.00
08/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4277	5171	4277	5171	0.00
08/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	829	538	829	538	0.00
08/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7823	9409	7823	9409	0.00
08/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2194	1694	2194	1694	0.00
08/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8763	10174	8763	10174	0.00
08/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	390	238	390	238	0.00
08/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10473	12199	10473	12199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1559	1178	1559	1178	0.00
08/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10611	12141	10611	12141	0.00
08/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	163	94	163	94	0.00
08/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13349	15157	13349	15157	0.00
08/08/2007	R201 On 07-February-08			Bond Future	8.3500	8.4800	103.3050	102.6306	0.00
08/08/2007	R201 On 02-May-08			Bond Future	8.2600	8.3900	105.7443	105.0836	0.00
08/08/2007	R201 On 01-November-07			Bond Future	8.4400	8.5700	104.9169	104.2271	91.00
08/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6855	5329	6855	5329	0.00
08/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	38720	43938	38720	43938	0.00
08/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	25505	21686	25505	21686	0.00
08/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	13350	16138	13350	16138	0.00
08/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1959	1264	1959	1264	0.00
08/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	39586	45789	39586	45789	0.00
08/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	780	473	780	473	0.00
08/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	52473	59064	52473	59064	0.00
08/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4142	3132	4142	3132	0.00
08/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	49654	55387	49654	55387	0.00
08/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	269	153	269	153	0.00
08/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	66263	73045	66263	73045	0.00
08/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2355	1730	2355	1730	0.00
08/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	61735	67853	61735	67853	0.00
08/08/2007	R203 On 07-February-08			Bond Future	8.2600	8.3950	103.3549	102.4452	0.00
08/08/2007	R203 On 02-May-08			Bond Future	8.1800	8.3150	101.6552	100.7541	0.00
08/08/2007	R203 On 01-November-07			Bond Future	8.3300	8.4650	100.6637	99.7430	0.00
08/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5858	4322	5858	4322	0.00
08/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	56831	64392	56831	64392	0.00
08/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	25828	21242	25828	21242	0.00
08/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	20988	25413	20988	25413	0.00
08/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1160	660	1160	660	0.00
08/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	57758	66466	57758	66466	0.00
08/08/2007	R204 On 07-February-08			Bond Future	8.2400	8.3800	99.4416	98.4671	0.00
08/08/2007	R204 On 02-May-08			Bond Future	8.1700	8.3100	101.8095	100.8416	0.00
08/08/2007	R204 On 01-November-07			Bond Future	8.3100	8.4500	100.7790	99.7966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	11953	9645	11953	9645	0.00
08/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	65660	73096	65660	73096	0.00
08/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	27902	22946	27902	22946	0.00
08/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	22356	27079	22356	27079	0.00
08/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3978	2786	3978	2786	0.00
08/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	63489	72121	63489	72121	0.00
08/08/2007	R206 On 07-February-08			Bond Future	8.3400	8.4650	96.7252	96.1434	0.00
08/08/2007	R206 On 02-May-08			Bond Future	8.2300	8.3600	99.0463	98.4785	0.00
08/08/2007	R206 On 01-November-07			Bond Future	8.4400	8.5650	97.8671	97.2692	0.00
08/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5659	4359	5659	4359	0.00
08/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	32386	36905	32386	36905	0.00
08/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	16946	14198	16946	14198	0.00
08/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	16070	19000	16070	19000	0.00
08/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1498	942	1498	942	0.00
08/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	33782	39205	33782	39205	0.00
08/08/2007	R207 On 07-February-08			Bond Future	8.1800	8.3450	93.5861	92.3769	0.00
08/08/2007	R207 On 02-May-08			Bond Future	8.1100	8.2800	95.8163	94.6124	0.00
08/08/2007	R207 On 01-November-07			Bond Future	8.2400	8.4100	94.7038	93.4880	0.00
08/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6258	4185	6258	4185	0.00
08/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	56410	66428	56410	66428	0.00
08/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	30881	24455	30881	24455	0.00
08/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	20951	26564	20951	26564	0.00
08/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1516	750	1516	750	0.00
08/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	57032	68425	57032	68425	0.00
08/08/2007	R209 On 07-February-08			Bond Future	7.6800	7.8500	85.9090	84.2479	659.00
08/08/2007	R209 On 02-May-08			Bond Future	7.6300	7.8000	84.7750	83.1007	0.00
08/08/2007	R209 On 01-November-07			Bond Future	7.7400	7.9050	83.6485	82.0018	0.00
08/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7885	5172	7885	5172	0.00
08/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	80067	93966	80067	93966	0.00
08/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	43288	34366	43288	34366	0.00
08/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	31413	39234	31413	39234	0.00
08/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1675	784	1675	784	0.00
08/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	79463	95039	79463	95039	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2007	TRT1 On 07-February-08			Index Future	260.3800	258.7120	260.3820	258.7120	0.00
08/08/2007	TRT1 On 01-November-07			Index Future	253.7200	252.0850	253.7160	252.0850	400.00
10/08/2007	\$ / R On 17-March-08			Currency Future	7.4300	7.2437	7.4276	7.2437	4,601.00
10/08/2007	\$ / R On 17-September-07			Currency Future	7.2300	7.0567	7.2305	7.0567	2,220.00
10/08/2007	\$ / R On 14-December-07			Currency Future	7.3300	7.1482	7.3256	7.1482	19,240.00
10/08/2007	ALBI On 07-February-08			Index Future	261.9100	263.1130	261.9140	263.1130	0.00
10/08/2007	ALBI On 01-November-07			Index Future	254.8600	256.0710	254.8550	256.0710	0.00
10/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	88748	98818	88748	98818	0.00
10/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	9608	7688	9608	7688	0.00
10/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	28716	36281	28716	36281	0.00
10/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	20166	15571	20166	15571	0.00
10/08/2007	CRD1 On 07-February-08			Index Future	112.3500	112.8840	112.3540	112.8840	0.00
10/08/2007	CRD1 On 01-November-07			Index Future	109.4800	109.9930	109.4780	109.9930	8.00
10/08/2007	GOVI On 07-February-08			jGovi	262.1800	263.5585	262.1795	263.5585	60.00
10/08/2007	GOVI On 02-May-08			jGovi	268.6700	270.0790	268.6655	270.0790	0.00
10/08/2007	GOVI On 01-November-07			jGovi	255.4700	256.8110	255.4695	256.8110	118.00
10/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	16872	22399	16872	22399	0.00
10/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	45077	36814	45077	36814	0.00
10/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	72442	82329	72442	82329	0.00
10/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	25787	21539	25787	21539	0.00
10/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	439	958	439	958	0.00
10/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	95744	82848	95744	82848	0.00
10/08/2007	ILBI On 07-February-08			Index Future	289.8500	290.0090	289.8460	290.0090	0.00
10/08/2007	ILBI On 01-November-07			Index Future	282.0300	282.2470	282.0340	282.2470	0.00
10/08/2007	J153 On 31-August-10			jSwap	10.0400	9.9410	0.0765	0.0736	0.00
10/08/2007	J157 On 15-September-15			jSwap	9.6400	9.5330	0.0227	0.0167	0.00
10/08/2007	J186 On 21-December-26			jSwap	8.8000	8.6930	0.1188	0.1096	0.00
10/08/2007	J201 On 22-December-14			jSwap	9.7300	9.6170	0.1175	0.1119	0.00
10/08/2007	J203 On 15-September-17			jSwap	9.4600	9.3630	0.1320	0.1261	0.00
10/08/2007	J204 On 21-December-18			jSwap	9.3700	9.2650	0.1297	0.1232	0.00
10/08/2007	J207 On 15-January-20			jSwap	9.2800	9.1740	0.0927	0.0855	0.00
10/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9630	0.0000	0.0000	0.00
10/08/2007	JFRA On 07-February-08			jFra	10.4000	10.2900	0.0253	0.0250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2007	JFRA On 02-May-08			jFra	10.4000	10.2760	0.0269	0.0266	0.00
10/08/2007	JFRA On 23-August-07			jFra	10.1100	10.1130	0.0190	0.0190	0.00
10/08/2007	JFRA On 07-August-08			jFra	10.2900	10.1700	0.0250	0.0247	0.00
10/08/2007	JFRA On 01-November-07			jFra	10.3200	10.2510	0.0270	0.0268	0.00
10/08/2007	JFRA On 06-November-08			jFra	10.1600	10.0580	0.0247	0.0245	0.00
10/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17828	17746	17828	17746	0.00
10/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10734	10928	10734	10928	0.00
10/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17213	17121	17213	17121	0.00
10/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16837	17060	16837	17060	0.00
10/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	945	986	945	986	0.00
10/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	31	37	31	37	0.00
10/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19933	19850	19933	19850	0.00
10/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19846	20044	19846	20044	0.00
10/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7365	7188	7365	7188	0.00
10/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
10/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22142	22065	22142	22065	0.00
10/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22351	22532	22351	22532	0.00
10/08/2007	JN02 On 07-February-08			jNote	10.1200	10.0050	0.1805	0.1787	0.00
10/08/2007	JN02 On 02-May-08			jNote	10.0400	9.9160	0.1806	0.1786	0.00
10/08/2007	JN02 On 01-November-07			jNote	10.1900	10.0860	0.1832	0.1816	0.00
10/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26116	24762	26116	24762	0.00
10/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6140	6815	6140	6815	0.00
10/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18147	17126	18147	17126	0.00
10/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15916	17055	15916	17055	0.00
10/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23748	22328	23748	22328	0.00
10/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2335	2781	2335	2781	0.00
10/08/2007	JN05 On 07-February-08			jNote	9.7800	9.6350	0.3817	0.3775	0.00
10/08/2007	JN05 On 02-May-08			jNote	9.7100	9.5700	0.3797	0.3755	0.00
10/08/2007	JN05 On 01-November-07			jNote	9.8400	9.7020	0.3838	0.3795	0.00
10/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	33922	29774	33922	29774	0.00
10/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3659	4898	3659	4898	0.00
10/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	22192	19259	22192	19259	0.00
10/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12565	15018	12565	15018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	33692	28923	33692	28923	0.00
10/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	860	1466	860	1466	0.00
10/08/2007	JN10 On 07-February-08			jNote	9.2600	9.1520	0.5917	0.5879	0.00
10/08/2007	JN10 On 02-May-08			jNote	9.1900	9.0890	0.5901	0.5862	0.00
10/08/2007	JN10 On 01-November-07			jNote	9.3200	9.2170	0.5947	0.5911	0.00
10/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	23613	19471	23613	19471	0.00
10/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	7252	9710	7252	9710	0.00
10/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	24728	20838	24728	20838	0.00
10/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	10879	13697	10879	13697	0.00
10/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	22893	18083	22893	18083	0.00
10/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2537	4170	2537	4170	0.00
10/08/2007	JROD On 31-January-08			jRod	10.1200	10.1270	0.0110	0.0108	0.00
10/08/2007	JROD On 29-February-08			jRod	9.9200	9.9240	0.0146	0.0144	0.00
10/08/2007	JROD On 31-March-08			jRod	10.0900	10.0890	0.0158	0.0156	0.00
10/08/2007	JROD On 31-August-07			jRod	9.1700	9.1840	0.0037	0.0034	0.00
10/08/2007	JROD On 28-September-07			jRod	9.4300	9.4560	0.0042	0.0040	0.00
10/08/2007	JROD On 31-October-07			jRod	9.8300	9.8530	0.0051	0.0050	0.00
10/08/2007	JROD On 30-November-07			jRod	9.6800	9.6880	0.0089	0.0087	0.00
10/08/2007	JROD On 31-December-07			jRod	9.9000	9.9140	0.0100	0.0099	0.00
10/08/2007	OTH1 On 07-February-08			Index Future	256.6400	258.1310	256.6400	258.1310	0.00
10/08/2007	OTH1 On 01-November-07			Index Future	250.0700	251.5220	250.0720	251.5220	12.00
10/08/2007	R153 On 07-February-08			Bond Future	9.3000	9.1450	114.1398	114.4912	1,665.00
10/08/2007	R153 On 02-May-08			Bond Future	9.1900	9.0350	110.1822	110.5050	0.00
10/08/2007	R153 On 01-November-07			Bond Future	9.3500	9.1950	111.2383	111.6240	70.00
10/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1832	2464	1832	2464	0.00
10/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	26620	23737	26620	23737	0.00
10/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8119	9663	8119	9663	0.00
10/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	12102	10419	12102	10419	0.00
10/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	217	419	217	419	0.00
10/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	28774	25119	28774	25119	0.00
10/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1106	1534	1106	1534	0.00
10/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	31932	28846	31932	28846	0.00
10/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	71	151	71	151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	35281	31506	35281	31506	0.00
10/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	636	912	636	912	0.00
10/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	37543	34305	37543	34305	0.00
10/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	20	48	20	48	0.00
10/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	41935	38106	41935	38106	0.00
10/08/2007	R157 On 07-February-08			Bond Future	8.5200	8.4100	132.9593	133.6734	343.00
10/08/2007	R157 On 02-May-08			Bond Future	8.4700	8.3600	129.0413	129.7393	0.00
10/08/2007	R157 On 01-November-07			Bond Future	8.5600	8.4500	129.7399	130.4732	261.00
10/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5825	7416	5825	7416	0.00
10/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	56937	51388	56937	51388	0.00
10/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	24312	28206	24312	28206	0.00
10/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	22417	19332	22417	19332	0.00
10/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	6773	9354	6773	9354	35.00
10/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	27582	22830	27582	22830	0.00
10/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1217	1955	1217	1955	0.00
10/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	56546	49951	56546	49951	0.00
10/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3329	4370	3329	4370	0.00
10/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	71617	65518	71617	65518	0.00
10/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	406	713	406	713	0.00
10/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73451	66425	73451	66425	0.00
10/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1780	2415	1780	2415	0.00
10/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	87538	81032	87538	81032	0.00
10/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	406	713	406	713	0.00
10/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73451	66425	73451	66425	0.00
10/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	114	220	114	220	0.00
10/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	91187	83960	91187	83960	0.00
10/08/2007	R186 On 07-February-08			Bond Future	8.1300	8.0450	124.2185	125.1183	0.00
10/08/2007	R186 On 02-May-08			Bond Future	8.0700	7.9850	127.2069	128.1081	0.00
10/08/2007	R186 On 01-November-07			Bond Future	8.1800	8.1000	126.1790	127.0786	0.00
10/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	19757	23141	19757	23141	0.00
10/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	62806	57192	62806	57192	0.00
10/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	38523	43241	38523	43241	0.00
10/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	45838	41544	45838	41544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3523	4876	3523	4876	0.00
10/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	83288	75646	83288	75646	0.00
10/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	12023	14414	12023	14414	0.00
10/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	85042	78435	85042	78435	0.00
10/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	6797	8360	6797	8360	0.00
10/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	110850	103416	110850	103416	0.00
10/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1275	1885	1275	1885	0.00
10/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	112337	103952	112337	103952	0.00
10/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	384	612	384	612	0.00
10/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	143875	135107	143875	135107	0.00
10/08/2007	R196 On 07-February-08			Bond Future	9.3800	9.1660	105.1521	105.3618	0.00
10/08/2007	R196 On 02-May-08			Bond Future	9.2800	9.0530	102.3926	102.5660	0.00
10/08/2007	R196 On 01-November-07			Bond Future	9.5100	9.3200	102.4224	102.6480	0.00
10/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2274	3000	2274	3000	0.00
10/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8467	7096	8467	7096	0.00
10/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3067	3866	3067	3866	0.00
10/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	5212	4277	5212	4277	0.00
10/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	460	829	460	829	0.00
10/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9710	7823	9710	7823	0.00
10/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1619	2194	1619	2194	0.00
10/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	10286	8763	10286	8763	0.00
10/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	196	390	196	390	0.00
10/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12535	10473	12535	10473	0.00
10/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1119	1559	1119	1559	0.00
10/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	12268	10611	12268	10611	0.00
10/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	74	163	74	163	0.00
10/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15515	13349	15515	13349	0.00
10/08/2007	R201 On 07-February-08			Bond Future	8.4600	8.3500	102.7340	103.3050	0.00
10/08/2007	R201 On 02-May-08			Bond Future	8.3700	8.2600	105.1849	105.7443	0.00
10/08/2007	R201 On 01-November-07			Bond Future	8.5500	8.4400	104.3329	104.9169	91.00
10/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5440	6855	5440	6855	0.00
10/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	43016	38720	43016	38720	0.00
10/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	22150	25505	22150	25505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	15588	13350	15588	13350	0.00
10/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1268	1959	1268	1959	0.00
10/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	44736	39586	44736	39586	0.00
10/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	467	780	467	780	0.00
10/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	58000	52473	58000	52473	0.00
10/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3192	4142	3192	4142	0.00
10/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	54414	49654	54414	49654	0.00
10/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	148	269	148	269	0.00
10/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	71983	66263	71983	66263	0.00
10/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1759	2355	1759	2355	0.00
10/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	66849	61735	66849	61735	0.00
10/08/2007	R203 On 07-February-08			Bond Future	8.3600	8.2550	102.7041	103.3549	0.00
10/08/2007	R203 On 02-May-08			Bond Future	8.2800	8.1750	101.0105	101.6552	0.00
10/08/2007	R203 On 01-November-07			Bond Future	8.4300	8.3250	100.0050	100.6637	0.00
10/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4620	5858	4620	5858	0.00
10/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	62102	56831	62102	56831	0.00
10/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	22373	25828	22373	25828	0.00
10/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	23979	20988	23979	20988	0.00
10/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	718	1160	718	1160	0.00
10/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	63904	57758	63904	57758	0.00
10/08/2007	R204 On 07-February-08			Bond Future	8.3400	8.2400	98.7442	99.4416	0.00
10/08/2007	R204 On 02-May-08			Bond Future	8.2700	8.1700	101.1169	101.8095	0.00
10/08/2007	R204 On 01-November-07			Bond Future	8.4100	8.3100	100.0759	100.7790	0.00
10/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10088	11953	10088	11953	0.00
10/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	70768	65660	70768	65660	0.00
10/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	24169	27902	24169	27902	0.00
10/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	25549	22356	25549	22356	0.00
10/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	2921	3978	2921	3978	0.00
10/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	69463	63489	69463	63489	0.00
10/08/2007	R206 On 07-February-08			Bond Future	8.4500	8.3350	96.2326	96.7252	0.00
10/08/2007	R206 On 02-May-08			Bond Future	8.3400	8.2300	98.5656	99.0463	0.00
10/08/2007	R206 On 01-November-07			Bond Future	8.5500	8.4350	97.3609	97.8671	0.00
10/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4455	5659	4455	5659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	36109	32386	36109	32386	0.00
10/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14512	16946	14512	16946	0.00
10/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	18443	16070	18443	16070	0.00
10/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	946	1498	946	1498	0.00
10/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	38292	33782	38292	33782	0.00
10/08/2007	R207 On 07-February-08			Bond Future	8.2800	8.1750	92.8722	93.5861	0.00
10/08/2007	R207 On 02-May-08			Bond Future	8.2100	8.1100	95.1056	95.8163	0.00
10/08/2007	R207 On 01-November-07			Bond Future	8.3400	8.2400	93.9860	94.7038	0.00
10/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4855	6258	4855	6258	0.00
10/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	62146	56410	62146	56410	0.00
10/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	26856	30881	26856	30881	0.00
10/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	24033	20951	24033	20951	0.00
10/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	940	1516	940	1516	0.00
10/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	63634	57032	63634	57032	0.00
10/08/2007	R209 On 07-February-08			Bond Future	7.7400	7.6800	85.3166	85.9090	659.00
10/08/2007	R209 On 02-May-08			Bond Future	7.6900	7.6300	84.1779	84.7750	0.00
10/08/2007	R209 On 01-November-07			Bond Future	7.8000	7.7350	83.0612	83.6485	0.00
10/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	6690	7885	6690	7885	0.00
10/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	84797	80067	84797	80067	0.00
10/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	39807	43288	39807	43288	0.00
10/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	33903	31413	33903	31413	0.00
10/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1208	1675	1208	1675	0.00
10/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	84869	79463	84869	79463	0.00
10/08/2007	TRT1 On 07-February-08			Index Future	259.0200	260.3820	259.0170	260.3820	0.00
10/08/2007	TRT1 On 01-November-07			Index Future	252.3900	253.7160	252.3880	253.7160	400.00
13/08/2007	\$ / R On 17-March-08			Currency Future	7.4100	7.4276	7.4145	7.4276	4,601.00
13/08/2007	\$ / R On 17-September-07			Currency Future	7.2200	7.2305	7.2170	7.2305	2,220.00
13/08/2007	\$ / R On 14-December-07			Currency Future	7.3100	7.3256	7.3126	7.3256	19,240.00
13/08/2007	ALBI On 07-February-08			Index Future	262.6800	261.9140	262.6750	261.9140	0.00
13/08/2007	ALBI On 01-November-07			Index Future	255.6000	254.8550	255.6030	254.8550	0.00
13/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	94826	88748	94826	88748	0.00
13/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	8076	9608	8076	9608	0.00
13/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	32663	28716	32663	28716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	16633	20166	16633	20166	0.00
13/08/2007	CRD1 On 07-February-08			Index Future	112.6400	112.3540	112.6370	112.3540	0.00
13/08/2007	CRD1 On 01-November-07			Index Future	109.7500	109.4780	109.7540	109.4780	8.00
13/08/2007	GOVI On 07-February-08			jGovi	262.9500	262.1795	262.9530	262.1795	60.00
13/08/2007	GOVI On 02-May-08			jGovi	269.4600	268.6655	269.4560	268.6655	0.00
13/08/2007	GOVI On 01-November-07			jGovi	256.2200	255.4695	256.2220	255.4695	118.00
13/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	19530	16872	19530	16872	0.00
13/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	40000	45077	40000	45077	0.00
13/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	77584	72442	77584	72442	0.00
13/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	23024	25787	23024	25787	0.00
13/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	597	439	597	439	0.00
13/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	88377	95744	88377	95744	0.00
13/08/2007	ILBI On 07-February-08			Index Future	289.7500	289.8460	289.7490	289.8460	0.00
13/08/2007	ILBI On 01-November-07			Index Future	281.9500	282.0340	281.9480	282.0340	0.00
13/08/2007	J153 On 31-August-10			jSwap	9.9800	10.0370	0.0749	0.0765	0.00
13/08/2007	J157 On 15-September-15			jSwap	9.5800	9.6350	0.0196	0.0227	0.00
13/08/2007	J186 On 21-December-26			jSwap	8.7200	8.8010	0.1122	0.1188	0.00
13/08/2007	J201 On 22-December-14			jSwap	9.6800	9.7300	0.1149	0.1175	0.00
13/08/2007	J203 On 15-September-17			jSwap	9.4100	9.4580	0.1292	0.1320	0.00
13/08/2007	J204 On 21-December-18			jSwap	9.3100	9.3670	0.1258	0.1297	0.00
13/08/2007	J207 On 15-January-20			jSwap	9.2100	9.2790	0.0879	0.0927	0.00
13/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9750	0.0000	0.0000	0.00
13/08/2007	JFRA On 07-February-08			jFra	10.3500	10.4030	0.0252	0.0253	0.00
13/08/2007	JFRA On 02-May-08			jFra	10.3200	10.3980	0.0267	0.0269	0.00
13/08/2007	JFRA On 23-August-07			jFra	10.0900	10.1050	0.0190	0.0190	0.00
13/08/2007	JFRA On 07-August-08			jFra	10.2300	10.2860	0.0249	0.0250	0.00
13/08/2007	JFRA On 01-November-07			jFra	10.3100	10.3190	0.0269	0.0270	0.00
13/08/2007	JFRA On 06-November-08			jFra	10.1100	10.1640	0.0246	0.0247	0.00
13/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17640	17828	17640	17828	0.00
13/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10675	10734	10675	10734	0.00
13/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17017	17213	17017	17213	0.00
13/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16842	16837	16842	16837	0.00
13/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	905	945	905	945	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	20	31	20	31	0.00
13/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19784	19933	19784	19933	0.00
13/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19833	19846	19833	19846	0.00
13/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7336	7365	7336	7365	0.00
13/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
13/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21999	22142	21999	22142	0.00
13/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22350	22351	22350	22351	0.00
13/08/2007	JN02 On 07-February-08			jNote	10.0500	10.1200	0.1794	0.1805	0.00
13/08/2007	JN02 On 02-May-08			jNote	9.9600	10.0360	0.1793	0.1806	0.00
13/08/2007	JN02 On 01-November-07			jNote	10.1300	10.1910	0.1823	0.1832	0.00
13/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25121	26116	25121	26116	0.00
13/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6416	6140	6416	6140	0.00
13/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17350	18147	17350	18147	0.00
13/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16504	15916	16504	15916	0.00
13/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22796	23748	22796	23748	0.00
13/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2415	2335	2415	2335	0.00
13/08/2007	JN05 On 07-February-08			jNote	9.7100	9.7750	0.3799	0.3817	0.00
13/08/2007	JN05 On 02-May-08			jNote	9.6500	9.7080	0.3778	0.3797	0.00
13/08/2007	JN05 On 01-November-07			jNote	9.7800	9.8420	0.3820	0.3838	0.00
13/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31921	33922	31921	33922	0.00
13/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4074	3659	4074	3659	0.00
13/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	20699	22192	20699	22192	0.00
13/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13525	12565	13525	12565	0.00
13/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	31532	33692	31532	33692	0.00
13/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	995	860	995	860	0.00
13/08/2007	JN10 On 07-February-08			jNote	9.2000	9.2560	0.5895	0.5917	0.00
13/08/2007	JN10 On 02-May-08			jNote	9.1400	9.1940	0.5877	0.5901	0.00
13/08/2007	JN10 On 01-November-07			jNote	9.2700	9.3190	0.5928	0.5947	0.00
13/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	21219	23613	21219	23613	0.00
13/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8344	7252	8344	7252	0.00
13/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	22403	24728	22403	24728	0.00
13/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12255	10879	12255	10879	0.00
13/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	20244	22893	20244	22893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3105	2537	3105	2537	0.00
13/08/2007	JROD On 31-January-08			jRod	10.1000	10.1170	0.0104	0.0110	0.00
13/08/2007	JROD On 29-February-08			jRod	9.9100	9.9190	0.0141	0.0146	0.00
13/08/2007	JROD On 31-March-08			jRod	10.0700	10.0870	0.0153	0.0158	0.00
13/08/2007	JROD On 31-August-07			jRod	9.1600	9.1720	0.0032	0.0037	0.00
13/08/2007	JROD On 28-September-07			jRod	9.4100	9.4330	0.0037	0.0042	0.00
13/08/2007	JROD On 31-October-07			jRod	9.8000	9.8250	0.0047	0.0051	0.00
13/08/2007	JROD On 30-November-07			jRod	9.6600	9.6750	0.0084	0.0089	0.00
13/08/2007	JROD On 31-December-07			jRod	9.8900	9.9020	0.0095	0.0100	0.00
13/08/2007	OTH1 On 07-February-08			Index Future	257.5100	256.6400	257.5140	256.6400	0.00
13/08/2007	OTH1 On 01-November-07			Index Future	250.9200	250.0720	250.9240	250.0720	12.00
13/08/2007	R153 On 07-February-08			Bond Future	9.2500	9.2950	114.2568	114.1398	1,665.00
13/08/2007	R153 On 02-May-08			Bond Future	9.1400	9.1850	110.2897	110.1822	0.00
13/08/2007	R153 On 01-November-07			Bond Future	9.3000	9.3450	111.3667	111.2383	70.00
13/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1968	1832	1968	1832	0.00
13/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	25586	26620	25586	26620	0.00
13/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8546	8119	8546	8119	0.00
13/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11455	12102	11455	12102	0.00
13/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	242	217	242	217	0.00
13/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27515	28774	27515	28774	0.00
13/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1192	1106	1192	1106	0.00
13/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	30848	31932	30848	31932	0.00
13/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	78	71	78	71	0.00
13/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34005	35281	34005	35281	0.00
13/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	688	636	688	636	0.00
13/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	36425	37543	36425	37543	0.00
13/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	22	20	22	20	0.00
13/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40653	41935	40653	41935	0.00
13/08/2007	R157 On 07-February-08			Bond Future	8.4700	8.5200	133.2833	132.9593	343.00
13/08/2007	R157 On 02-May-08			Bond Future	8.4200	8.4700	129.3580	129.0413	0.00
13/08/2007	R157 On 01-November-07			Bond Future	8.5100	8.5600	130.0725	129.7399	261.00
13/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6338	5825	6338	5825	0.00
13/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	54211	56937	54211	56937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	25867	24312	25867	24312	0.00
13/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	20806	22417	20806	22417	0.00
13/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	7559	6773	7559	6773	35.00
13/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	25042	27582	25042	27582	0.00
13/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1380	1217	1380	1217	0.00
13/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	53382	56546	53382	56546	0.00
13/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3643	3329	3643	3329	0.00
13/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	68692	71617	68692	71617	0.00
13/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	461	406	461	406	0.00
13/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	70180	73451	70180	73451	0.00
13/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1958	1780	1958	1780	0.00
13/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	84477	87538	84477	87538	0.00
13/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	461	406	461	406	0.00
13/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	70180	73451	70180	73451	0.00
13/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	129	114	129	114	0.00
13/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	87875	91187	87875	91187	0.00
13/08/2007	R186 On 07-February-08			Bond Future	8.0800	8.1250	124.7797	124.2185	0.00
13/08/2007	R186 On 02-May-08			Bond Future	8.0200	8.0650	127.7690	127.2069	0.00
13/08/2007	R186 On 01-November-07			Bond Future	8.1300	8.1800	126.7401	126.1790	0.00
13/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	21420	19757	21420	19757	0.00
13/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	58858	62806	58858	62806	0.00
13/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	41093	38523	41093	38523	0.00
13/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	42786	45838	42786	45838	0.00
13/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3976	3523	3976	3523	0.00
13/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	78131	83288	78131	83288	0.00
13/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	13133	12023	13133	12023	0.00
13/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	80540	85042	80540	85042	0.00
13/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	7477	6797	7477	6797	0.00
13/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	105919	110850	105919	110850	0.00
13/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1444	1275	1444	1275	0.00
13/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	106896	112337	106896	112337	0.00
13/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	434	384	434	384	0.00
13/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	138314	143875	138314	143875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	R196 On 07-February-08			Bond Future	9.3000	9.3800	105.2294	105.1521	0.00
13/08/2007	R196 On 02-May-08			Bond Future	9.1900	9.2770	102.4568	102.3926	0.00
13/08/2007	R196 On 01-November-07			Bond Future	9.4400	9.5050	102.5040	102.4224	0.00
13/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2481	2274	2481	2274	0.00
13/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7901	8467	7901	8467	0.00
13/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3321	3067	3321	3067	0.00
13/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4824	5212	4824	5212	0.00
13/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	535	460	535	460	0.00
13/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8969	9710	8969	9710	0.00
13/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1777	1619	1777	1619	0.00
13/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9670	10286	9670	10286	0.00
13/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	230	196	230	196	0.00
13/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11753	12535	11753	12535	0.00
13/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1235	1119	1235	1119	0.00
13/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11611	12268	11611	12268	0.00
13/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	87	74	87	74	0.00
13/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14712	15515	14712	15515	0.00
13/08/2007	R201 On 07-February-08			Bond Future	8.4000	8.4600	103.0449	102.7340	0.00
13/08/2007	R201 On 02-May-08			Bond Future	8.3100	8.3700	105.4895	105.1849	0.00
13/08/2007	R201 On 01-November-07			Bond Future	8.4900	8.5500	104.6509	104.3329	91.00
13/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6023	5440	6023	5440	0.00
13/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	40489	43016	40489	43016	0.00
13/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	23805	22150	23805	22150	0.00
13/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	14197	15588	14197	15588	0.00
13/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1474	1268	1474	1268	0.00
13/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	41761	44736	41761	44736	0.00
13/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	547	467	547	467	0.00
13/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	54899	58000	54899	58000	0.00
13/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3563	3192	3563	3192	0.00
13/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	51675	54414	51675	54414	0.00
13/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	173	148	173	148	0.00
13/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	68828	71983	68828	71983	0.00
13/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1979	1759	1979	1759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	63959	66849	63959	66849	0.00
13/08/2007	R203 On 07-February-08			Bond Future	8.3100	8.3550	103.0288	102.7041	0.00
13/08/2007	R203 On 02-May-08			Bond Future	8.2300	8.2750	101.3322	101.0105	0.00
13/08/2007	R203 On 01-November-07			Bond Future	8.3800	8.4250	100.3336	100.0050	0.00
13/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5052	4620	5052	4620	0.00
13/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	59286	62102	59286	62102	0.00
13/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	23887	22373	23887	22373	0.00
13/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	22277	23979	22277	23979	0.00
13/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	817	718	817	718	0.00
13/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	60716	63904	60716	63904	0.00
13/08/2007	R204 On 07-February-08			Bond Future	8.2900	8.3400	99.0921	98.7442	0.00
13/08/2007	R204 On 02-May-08			Bond Future	8.2200	8.2700	101.4624	101.1169	0.00
13/08/2007	R204 On 01-November-07			Bond Future	8.3600	8.4100	100.4266	100.0759	0.00
13/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10722	10088	10722	10088	0.00
13/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	67923	70768	67923	70768	0.00
13/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	25806	24169	25806	24169	0.00
13/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	23731	25549	23731	25549	0.00
13/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3150	2921	3150	2921	0.00
13/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	66185	69463	66185	69463	0.00
13/08/2007	R206 On 07-February-08			Bond Future	8.3900	8.4450	96.5009	96.2326	0.00
13/08/2007	R206 On 02-May-08			Bond Future	8.2800	8.3400	98.8274	98.5656	0.00
13/08/2007	R206 On 01-November-07			Bond Future	8.4900	8.5450	97.6366	97.3609	0.00
13/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4954	4455	4954	4455	0.00
13/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	33924	36109	33924	36109	0.00
13/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	15684	14512	15684	14512	0.00
13/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	16996	18443	16996	18443	0.00
13/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1112	946	1112	946	0.00
13/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	35701	38292	35701	38292	0.00
13/08/2007	R207 On 07-February-08			Bond Future	8.2300	8.2750	93.2282	92.8722	0.00
13/08/2007	R207 On 02-May-08			Bond Future	8.1600	8.2100	95.4601	95.1056	0.00
13/08/2007	R207 On 01-November-07			Bond Future	8.2900	8.3400	94.3440	93.9860	0.00
13/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	5357	4855	5357	4855	0.00
13/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	59087	62146	59087	62146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	28634	26856	28634	26856	0.00
13/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	22266	24033	22266	24033	0.00
13/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1077	940	1077	940	0.00
13/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	60191	63634	60191	63634	0.00
13/08/2007	R209 On 07-February-08			Bond Future	7.6900	7.7400	85.8098	85.3166	659.00
13/08/2007	R209 On 02-May-08			Bond Future	7.6400	7.6900	84.6750	84.1779	0.00
13/08/2007	R209 On 01-November-07			Bond Future	7.7500	7.7950	83.5501	83.0612	0.00
13/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7410	6690	7410	6690	0.00
13/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	80584	84797	80584	84797	0.00
13/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	42373	39807	42373	39807	0.00
13/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	31499	33903	31499	33903	0.00
13/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1400	1208	1400	1208	0.00
13/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	80172	84869	80172	84869	0.00
13/08/2007	TRT1 On 07-February-08			Index Future	259.7800	259.0170	259.7820	259.0170	0.00
13/08/2007	TRT1 On 01-November-07			Index Future	253.1300	252.3880	253.1340	252.3880	400.00
14/08/2007	\$ / R On 17-March-08			Currency Future	7.5300	7.4145	7.5311	7.4145	4,601.00
14/08/2007	\$ / R On 17-September-07			Currency Future	7.3300	7.2170	7.3322	7.2170	2,220.00
14/08/2007	\$ / R On 14-December-07			Currency Future	7.4300	7.3126	7.4285	7.3126	19,425.00
14/08/2007	ALBI On 07-February-08			Index Future	262.5500	262.6750	262.5470	262.6750	0.00
14/08/2007	ALBI On 01-November-07			Index Future	255.5100	255.6030	255.5100	255.6030	0.00
14/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	93693	94826	93693	94826	0.00
14/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	8223	8076	8223	8076	0.00
14/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	31954	32663	31954	32663	0.00
14/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	16854	16633	16854	16633	0.00
14/08/2007	CRD1 On 07-February-08			Index Future	112.6300	112.6370	112.6280	112.6370	0.00
14/08/2007	CRD1 On 01-November-07			Index Future	109.7500	109.7540	109.7460	109.7540	8.00
14/08/2007	GOVI On 07-February-08			jGovi	262.9300	262.9530	262.9295	262.9530	60.00
14/08/2007	GOVI On 02-May-08			jGovi	269.4300	269.4560	269.4335	269.4560	0.00
14/08/2007	GOVI On 01-November-07			jGovi	256.2000	256.2220	256.2020	256.2220	118.00
14/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	19360	19530	19360	19530	0.00
14/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	40065	40000	40065	40000	0.00
14/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	77352	77584	77352	77584	0.00
14/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	23017	23024	23017	23024	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	570	597	570	597	0.00
14/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	88550	88377	88550	88377	0.00
14/08/2007	ILBI On 07-February-08			Index Future	289.6300	289.7490	289.6330	289.7490	0.00
14/08/2007	ILBI On 01-November-07			Index Future	281.8700	281.9480	281.8710	281.9480	0.00
14/08/2007	J153 On 31-August-10			jSwap	9.9600	9.9810	0.0743	0.0749	0.00
14/08/2007	J157 On 15-September-15			jSwap	9.5400	9.5820	0.0169	0.0196	0.00
14/08/2007	J186 On 21-December-26			jSwap	8.6900	8.7220	0.1094	0.1122	0.00
14/08/2007	J201 On 22-December-14			jSwap	9.6200	9.6760	0.1124	0.1149	0.00
14/08/2007	J203 On 15-September-17			jSwap	9.3700	9.4110	0.1268	0.1292	0.00
14/08/2007	J204 On 21-December-18			jSwap	9.2600	9.3050	0.1232	0.1258	0.00
14/08/2007	J207 On 15-January-20			jSwap	9.1700	9.2080	0.0851	0.0879	0.00
14/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9750	0.0000	0.0000	0.00
14/08/2007	JFRA On 07-February-08			jFra	10.3200	10.3520	0.0251	0.0252	0.00
14/08/2007	JFRA On 02-May-08			jFra	10.2800	10.3200	0.0266	0.0267	0.00
14/08/2007	JFRA On 23-August-07			jFra	10.0700	10.0850	0.0190	0.0190	0.00
14/08/2007	JFRA On 07-August-08			jFra	10.1800	10.2300	0.0248	0.0249	0.00
14/08/2007	JFRA On 01-November-07			jFra	10.2600	10.3080	0.0268	0.0269	0.00
14/08/2007	JFRA On 06-November-08			jFra	10.0600	10.1060	0.0245	0.0246	0.00
14/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17558	17640	17558	17640	0.00
14/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10670	10675	10670	10675	0.00
14/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16939	17017	16939	17017	0.00
14/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16857	16842	16857	16842	0.00
14/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	890	905	890	905	0.00
14/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	17	20	17	20	0.00
14/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19698	19784	19698	19784	0.00
14/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19866	19833	19866	19833	0.00
14/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7212	7336	7212	7336	0.00
14/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
14/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21918	21999	21918	21999	0.00
14/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22385	22350	22385	22350	0.00
14/08/2007	JN02 On 07-February-08			jNote	10.0300	10.0480	0.1790	0.1794	0.00
14/08/2007	JN02 On 02-May-08			jNote	9.9400	9.9590	0.1791	0.1793	0.00
14/08/2007	JN02 On 01-November-07			jNote	10.1000	10.1330	0.1818	0.1823	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24830	25121	24830	25121	0.00
14/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6494	6416	6494	6416	0.00
14/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17166	17350	17166	17350	0.00
14/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16625	16504	16625	16504	0.00
14/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22329	22796	22329	22796	0.00
14/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2479	2415	2479	2415	0.00
14/08/2007	JN05 On 07-February-08			jNote	9.6500	9.7120	0.3780	0.3799	0.00
14/08/2007	JN05 On 02-May-08			jNote	9.5900	9.6450	0.3760	0.3778	0.00
14/08/2007	JN05 On 01-November-07			jNote	9.7200	9.7820	0.3800	0.3820	0.00
14/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	30124	31921	30124	31921	0.00
14/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4556	4074	4556	4074	0.00
14/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19424	20699	19424	20699	0.00
14/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14518	13525	14518	13525	0.00
14/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	29363	31532	29363	31532	0.00
14/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1216	995	1216	995	0.00
14/08/2007	JN10 On 07-February-08			jNote	9.1600	9.2010	0.5879	0.5895	0.00
14/08/2007	JN10 On 02-May-08			jNote	9.0900	9.1360	0.5861	0.5877	0.00
14/08/2007	JN10 On 01-November-07			jNote	9.2300	9.2680	0.5912	0.5928	0.00
14/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	19477	21219	19477	21219	0.00
14/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9337	8344	9337	8344	0.00
14/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	20791	22403	20791	22403	0.00
14/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13397	12255	13397	12255	0.00
14/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	18160	20244	18160	20244	0.00
14/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3743	3105	3743	3105	0.00
14/08/2007	JROD On 31-January-08			jRod	10.0900	10.1000	0.0104	0.0104	0.00
14/08/2007	JROD On 29-February-08			jRod	9.9000	9.9060	0.0141	0.0141	0.00
14/08/2007	JROD On 31-March-08			jRod	10.0700	10.0730	0.0153	0.0153	0.00
14/08/2007	JROD On 31-August-07			jRod	9.1600	9.1600	0.0031	0.0032	0.00
14/08/2007	JROD On 28-September-07			jRod	9.4000	9.4090	0.0037	0.0037	0.00
14/08/2007	JROD On 31-October-07			jRod	9.7800	9.7970	0.0046	0.0047	0.00
14/08/2007	JROD On 30-November-07			jRod	9.6500	9.6610	0.0084	0.0084	0.00
14/08/2007	JROD On 31-December-07			jRod	9.8800	9.8880	0.0095	0.0095	0.00
14/08/2007	OTH1 On 07-February-08			Index Future	257.4900	257.5140	257.4940	257.5140	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	OTH1 On 01-November-07			Index Future	250.9100	250.9240	250.9060	250.9240	12.00
14/08/2007	R153 On 07-February-08			Bond Future	9.2500	9.2450	114.2568	114.2568	1,665.00
14/08/2007	R153 On 02-May-08			Bond Future	9.1400	9.1350	110.2897	110.2897	0.00
14/08/2007	R153 On 01-November-07			Bond Future	9.3000	9.2950	111.3667	111.3667	70.00
14/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1952	1968	1952	1968	0.00
14/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	25570	25586	25570	25586	0.00
14/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8527	8546	8527	8546	0.00
14/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11436	11455	11436	11455	0.00
14/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	234	242	234	242	0.00
14/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27507	27515	27507	27515	0.00
14/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1180	1192	1180	1192	0.00
14/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	30836	30848	30836	30848	0.00
14/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	75	78	75	78	0.00
14/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34002	34005	34002	34005	0.00
14/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	679	688	679	688	0.00
14/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	36416	36425	36416	36425	0.00
14/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	21	22	21	22	0.00
14/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40652	40653	40652	40653	0.00
14/08/2007	R157 On 07-February-08			Bond Future	8.4700	8.4700	133.2833	133.2833	343.00
14/08/2007	R157 On 02-May-08			Bond Future	8.4200	8.4200	129.3580	129.3580	0.00
14/08/2007	R157 On 01-November-07			Bond Future	8.5100	8.5100	130.0725	130.0725	261.00
14/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6293	6338	6293	6338	0.00
14/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	54166	54211	54166	54211	0.00
14/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	25822	25867	25822	25867	0.00
14/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	20762	20806	20762	20806	0.00
14/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	7477	7559	7477	7559	35.00
14/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	24960	25042	24960	25042	0.00
14/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1345	1380	1345	1380	0.00
14/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	53347	53382	53347	53382	0.00
14/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3610	3643	3610	3643	0.00
14/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	68659	68692	68659	68692	0.00
14/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	445	461	445	461	0.00
14/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	70163	70180	70163	70180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1935	1958	1935	1958	0.00
14/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	84454	84477	84454	84477	0.00
14/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	445	461	445	461	0.00
14/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	70163	70180	70163	70180	0.00
14/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	123	129	123	129	0.00
14/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	87869	87875	87869	87875	0.00
14/08/2007	R186 On 07-February-08			Bond Future	8.0800	8.0750	124.7797	124.7797	0.00
14/08/2007	R186 On 02-May-08			Bond Future	8.0200	8.0150	127.7690	127.7690	0.00
14/08/2007	R186 On 01-November-07			Bond Future	8.1300	8.1300	126.7401	126.7401	0.00
14/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	21324	21420	21324	21420	0.00
14/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	58761	58858	58761	58858	0.00
14/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	41013	41093	41013	41093	0.00
14/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	42707	42786	42707	42786	0.00
14/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3894	3976	3894	3976	0.00
14/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	78049	78131	78049	78131	0.00
14/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	13051	13133	13051	13133	0.00
14/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	80458	80540	80458	80540	0.00
14/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	7414	7477	7414	7477	0.00
14/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	105856	105919	105856	105919	0.00
14/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1400	1444	1400	1444	0.00
14/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	106852	106896	106852	106896	0.00
14/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	416	434	416	434	0.00
14/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	138296	138314	138296	138314	0.00
14/08/2007	R196 On 07-February-08			Bond Future	9.3000	9.3010	105.2265	105.2294	0.00
14/08/2007	R196 On 02-May-08			Bond Future	9.2000	9.1940	102.4537	102.4568	0.00
14/08/2007	R196 On 01-November-07			Bond Future	9.4400	9.4380	102.5016	102.5040	0.00
14/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2460	2481	2460	2481	0.00
14/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7909	7901	7909	7901	0.00
14/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3300	3321	3300	3321	0.00
14/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4833	4824	4833	4824	0.00
14/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	522	535	522	535	0.00
14/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8979	8969	8979	8969	0.00
14/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1759	1777	1759	1777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9682	9670	9682	9670	0.00
14/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	222	230	222	230	0.00
14/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11769	11753	11769	11753	0.00
14/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1220	1235	1220	1235	0.00
14/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11625	11611	11625	11611	0.00
14/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	84	87	84	87	0.00
14/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14733	14712	14733	14712	0.00
14/08/2007	R201 On 07-February-08			Bond Future	8.4100	8.4000	102.9930	103.0449	0.00
14/08/2007	R201 On 02-May-08			Bond Future	8.3200	8.3100	105.4387	105.4895	0.00
14/08/2007	R201 On 01-November-07			Bond Future	8.5000	8.4900	104.5978	104.6509	91.00
14/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5864	6023	5864	6023	0.00
14/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	40849	40489	40849	40489	0.00
14/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	23471	23805	23471	23805	0.00
14/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	14371	14197	14371	14197	0.00
14/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1387	1474	1387	1474	0.00
14/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	42206	41761	42206	41761	0.00
14/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	507	547	507	547	0.00
14/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	55390	54899	55390	54899	0.00
14/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3454	3563	3454	3563	0.00
14/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	52085	51675	52085	51675	0.00
14/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	158	173	158	173	0.00
14/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	69343	68828	69343	68828	0.00
14/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1909	1979	1909	1979	0.00
14/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	64408	63959	64408	63959	0.00
14/08/2007	R203 On 07-February-08			Bond Future	8.3100	8.3050	103.0288	103.0288	0.00
14/08/2007	R203 On 02-May-08			Bond Future	8.2300	8.2250	101.3322	101.3322	0.00
14/08/2007	R203 On 01-November-07			Bond Future	8.3800	8.3750	100.3336	100.3336	0.00
14/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5012	5052	5012	5052	0.00
14/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	59247	59286	59247	59286	0.00
14/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	23843	23887	23843	23887	0.00
14/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	22233	22277	22233	22277	0.00
14/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	792	817	792	817	0.00
14/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	60691	60716	60691	60716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	R204 On 07-February-08			Bond Future	8.2900	8.2900	99.0921	99.0921	0.00
14/08/2007	R204 On 02-May-08			Bond Future	8.2200	8.2200	101.4624	101.4624	0.00
14/08/2007	R204 On 01-November-07			Bond Future	8.3600	8.3600	100.4266	100.4266	0.00
14/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10654	10722	10654	10722	0.00
14/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	67856	67923	67856	67923	0.00
14/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	25759	25806	25759	25806	0.00
14/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	23684	23731	23684	23731	0.00
14/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3083	3150	3083	3150	0.00
14/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	66118	66185	66118	66185	0.00
14/08/2007	R206 On 07-February-08			Bond Future	8.4000	8.3850	96.4561	96.5009	0.00
14/08/2007	R206 On 02-May-08			Bond Future	8.2900	8.2800	98.7837	98.8274	0.00
14/08/2007	R206 On 01-November-07			Bond Future	8.5000	8.4850	97.5906	97.6366	0.00
14/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4820	4954	4820	4954	0.00
14/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	34238	33924	34238	33924	0.00
14/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	15437	15684	15437	15684	0.00
14/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	17187	16996	17187	16996	0.00
14/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1043	1112	1043	1112	0.00
14/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	36092	35701	36092	35701	0.00
14/08/2007	R207 On 07-February-08			Bond Future	8.2300	8.2250	93.2282	93.2282	0.00
14/08/2007	R207 On 02-May-08			Bond Future	8.1600	8.1600	95.4601	95.4601	0.00
14/08/2007	R207 On 01-November-07			Bond Future	8.2900	8.2900	94.3440	94.3440	0.00
14/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	5316	5357	5316	5357	0.00
14/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	59046	59087	59046	59087	0.00
14/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	28586	28634	28586	28634	0.00
14/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	22218	22266	22218	22266	0.00
14/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1047	1077	1047	1077	0.00
14/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	60161	60191	60161	60191	0.00
14/08/2007	R209 On 07-February-08			Bond Future	7.6900	7.6900	85.8098	85.8098	659.00
14/08/2007	R209 On 02-May-08			Bond Future	7.6400	7.6400	84.6750	84.6750	0.00
14/08/2007	R209 On 01-November-07			Bond Future	7.7500	7.7450	83.5501	83.5501	0.00
14/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7353	7410	7353	7410	0.00
14/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	80528	80584	80528	80584	0.00
14/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	42304	42373	42304	42373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	31429	31499	31429	31499	0.00
14/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1361	1400	1361	1400	0.00
14/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	80132	80172	80132	80172	0.00
14/08/2007	TRT1 On 07-February-08			Index Future	259.7600	259.7820	259.7600	259.7820	0.00
14/08/2007	TRT1 On 01-November-07			Index Future	253.1100	253.1340	253.1140	253.1340	400.00
15/08/2007	\$ / R On 17-March-08			Currency Future	7.5800	7.5311	7.5780	7.5311	6,100.00
15/08/2007	\$ / R On 17-September-07			Currency Future	7.3800	7.3322	7.3800	7.3322	2,210.00
15/08/2007	\$ / R On 14-December-07			Currency Future	7.4800	7.4285	7.4754	7.4285	21,555.00
15/08/2007	ALBI On 07-February-08			Index Future	262.6800	262.5470	262.6810	262.5470	0.00
15/08/2007	ALBI On 01-November-07			Index Future	255.6400	255.5100	255.6430	255.5100	0.00
15/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	94749	93693	94749	93693	0.00
15/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	7939	8223	7939	8223	0.00
15/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	32620	31954	32620	31954	0.00
15/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	16190	16854	16190	16854	0.00
15/08/2007	CRD1 On 07-February-08			Index Future	112.5800	112.6280	112.5830	112.6280	0.00
15/08/2007	CRD1 On 01-November-07			Index Future	109.7000	109.7460	109.7030	109.7460	8.00
15/08/2007	GOVI On 07-February-08			jGovi	263.0100	262.9295	263.0090	262.9295	45.00
15/08/2007	GOVI On 02-May-08			jGovi	269.5200	269.4335	269.5150	269.4335	0.00
15/08/2007	GOVI On 01-November-07			jGovi	256.2800	256.2020	256.2825	256.2020	118.00
15/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	19596	19360	19596	19360	0.00
15/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	39506	40065	39506	40065	0.00
15/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	77841	77352	77841	77352	0.00
15/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	22691	23017	22691	23017	0.00
15/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	574	570	574	570	0.00
15/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	87749	88550	87749	88550	0.00
15/08/2007	ILBI On 07-February-08			Index Future	289.1700	289.6330	289.1680	289.6330	0.00
15/08/2007	ILBI On 01-November-07			Index Future	281.4200	281.8710	281.4210	281.8710	0.00
15/08/2007	J153 On 31-August-10			jSwap	9.9800	9.9600	0.0748	0.0743	0.00
15/08/2007	J157 On 15-September-15			jSwap	9.5600	9.5360	0.0186	0.0169	0.00
15/08/2007	J186 On 21-December-26			jSwap	8.7200	8.6880	0.1123	0.1094	0.00
15/08/2007	J201 On 22-December-14			jSwap	9.6500	9.6240	0.1138	0.1124	0.00
15/08/2007	J203 On 15-September-17			jSwap	9.3900	9.3710	0.1279	0.1268	0.00
15/08/2007	J204 On 21-December-18			jSwap	9.2800	9.2640	0.1245	0.1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	J207 On 15-January-20			jSwap	9.1900	9.1680	0.0866	0.0851	0.00
15/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9750	0.0000	0.0000	0.00
15/08/2007	JFRA On 07-February-08			jFra	10.3500	10.3200	0.0252	0.0251	0.00
15/08/2007	JFRA On 02-May-08			jFra	10.3200	10.2840	0.0267	0.0266	0.00
15/08/2007	JFRA On 23-August-07			jFra	10.0800	10.0730	0.0190	0.0190	0.00
15/08/2007	JFRA On 07-August-08			jFra	10.2100	10.1810	0.0248	0.0248	0.00
15/08/2007	JFRA On 01-November-07			jFra	10.2600	10.2600	0.0268	0.0268	0.00
15/08/2007	JFRA On 06-November-08			jFra	10.1200	10.0580	0.0246	0.0245	0.00
15/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17557	17558	17557	17558	0.00
15/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10604	10670	10604	10670	0.00
15/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16956	16939	16956	16939	0.00
15/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16774	16857	16774	16857	0.00
15/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	866	890	866	890	0.00
15/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	14	17	14	17	0.00
15/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19699	19698	19699	19698	0.00
15/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19809	19866	19809	19866	0.00
15/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7220	7212	7220	7212	0.00
15/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
15/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21969	21918	21969	21918	0.00
15/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22280	22385	22280	22385	0.00
15/08/2007	JN02 On 07-February-08			jNote	10.0500	10.0270	0.1794	0.1790	0.00
15/08/2007	JN02 On 02-May-08			jNote	9.9600	9.9420	0.1794	0.1791	0.00
15/08/2007	JN02 On 01-November-07			jNote	10.1300	10.1030	0.1822	0.1818	0.00
15/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25104	24830	25104	24830	0.00
15/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6328	6494	6328	6494	0.00
15/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17304	17166	17304	17166	0.00
15/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16422	16625	16422	16625	0.00
15/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22647	22329	22647	22329	0.00
15/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2353	2479	2353	2479	0.00
15/08/2007	JN05 On 07-February-08			jNote	9.7000	9.6530	0.3793	0.3780	0.00
15/08/2007	JN05 On 02-May-08			jNote	9.6300	9.5870	0.3773	0.3760	0.00
15/08/2007	JN05 On 01-November-07			jNote	9.7600	9.7200	0.3813	0.3800	0.00
15/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31350	30124	31350	30124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4160	4556	4160	4556	0.00
15/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	20266	19424	20266	19424	0.00
15/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13757	14518	13757	14518	0.00
15/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	30752	29363	30752	29363	0.00
15/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1024	1216	1024	1216	0.00
15/08/2007	JN10 On 07-February-08			jNote	9.1800	9.1580	0.5885	0.5879	0.00
15/08/2007	JN10 On 02-May-08			jNote	9.1100	9.0930	0.5868	0.5861	0.00
15/08/2007	JN10 On 01-November-07			jNote	9.2500	9.2250	0.5918	0.5912	0.00
15/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	20262	19477	20262	19477	0.00
15/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8787	9337	8787	9337	0.00
15/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	21523	20791	21523	20791	0.00
15/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12784	13397	12784	13397	0.00
15/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	19048	18160	19048	18160	0.00
15/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3367	3743	3367	3743	0.00
15/08/2007	JROD On 31-January-08			jRod	10.1000	10.0930	0.0105	0.0104	0.00
15/08/2007	JROD On 29-February-08			jRod	9.9100	9.9010	0.0141	0.0141	0.00
15/08/2007	JROD On 31-March-08			jRod	10.0700	10.0670	0.0153	0.0153	0.00
15/08/2007	JROD On 31-August-07			jRod	9.1500	9.1560	0.0031	0.0031	0.00
15/08/2007	JROD On 28-September-07			jRod	9.3900	9.3990	0.0037	0.0037	0.00
15/08/2007	JROD On 31-October-07			jRod	9.7800	9.7840	0.0046	0.0046	0.00
15/08/2007	JROD On 30-November-07			jRod	9.6500	9.6540	0.0084	0.0084	0.00
15/08/2007	JROD On 31-December-07			jRod	9.8800	9.8810	0.0095	0.0095	0.00
15/08/2007	OTH1 On 07-February-08			Index Future	257.5800	257.4940	257.5830	257.4940	0.00
15/08/2007	OTH1 On 01-November-07			Index Future	251.0000	250.9060	250.9950	250.9060	12.00
15/08/2007	R153 On 07-February-08			Bond Future	9.2400	9.2450	114.2802	114.2568	1,665.00
15/08/2007	R153 On 02-May-08			Bond Future	9.1300	9.1350	110.3112	110.2897	0.00
15/08/2007	R153 On 01-November-07			Bond Future	9.2900	9.2950	111.3924	111.3667	70.00
15/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1973	1952	1973	1952	0.00
15/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	25357	25570	25357	25570	0.00
15/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8607	8527	8607	8527	0.00
15/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11301	11436	11301	11436	0.00
15/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	235	234	235	234	0.00
15/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27252	27507	27252	27507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1193	1180	1193	1180	0.00
15/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	30615	30836	30615	30836	0.00
15/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	75	75	75	75	0.00
15/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33745	34002	33745	34002	0.00
15/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	686	679	686	679	0.00
15/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	36189	36416	36189	36416	0.00
15/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	21	21	21	21	0.00
15/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40395	40652	40395	40652	0.00
15/08/2007	R157 On 07-February-08			Bond Future	8.4500	8.4700	133.4131	133.2833	343.00
15/08/2007	R157 On 02-May-08			Bond Future	8.4000	8.4200	129.4849	129.3580	0.00
15/08/2007	R157 On 01-November-07			Bond Future	8.4900	8.5100	130.2059	130.0725	261.00
15/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6518	6293	6518	6293	0.00
15/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	53093	54166	53093	54166	0.00
15/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	26474	25822	26474	25822	0.00
15/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	20144	20762	20144	20762	0.00
15/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	7830	7477	7830	7477	35.00
15/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	23979	24960	23979	24960	0.00
15/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1421	1345	1421	1345	0.00
15/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	52090	53347	52090	53347	0.00
15/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3749	3610	3749	3610	0.00
15/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	67500	68659	67500	68659	0.00
15/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	471	445	471	445	0.00
15/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	68856	70163	68856	70163	0.00
15/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2015	1935	2015	1935	0.00
15/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	83236	84454	83236	84454	0.00
15/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	471	445	471	445	0.00
15/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	68856	70163	68856	70163	0.00
15/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	130	123	130	123	0.00
15/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	86543	87869	86543	87869	0.00
15/08/2007	R186 On 07-February-08			Bond Future	8.0700	8.0750	124.8924	124.7797	0.00
15/08/2007	R186 On 02-May-08			Bond Future	8.0100	8.0150	127.8819	127.7690	0.00
15/08/2007	R186 On 01-November-07			Bond Future	8.1200	8.1300	126.8528	126.7401	0.00
15/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	21632	21324	21632	21324	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	57942	58761	57942	58761	0.00
15/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	41511	41013	41511	41013	0.00
15/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	42076	42707	42076	42707	0.00
15/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3956	3894	3956	3894	0.00
15/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	76984	78049	76984	78049	0.00
15/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	13250	13051	13250	13051	0.00
15/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	79530	80458	79530	80458	0.00
15/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	7532	7414	7532	7414	0.00
15/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	104847	105856	104847	105856	0.00
15/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1418	1400	1418	1400	0.00
15/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	105743	106852	105743	106852	0.00
15/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	419	416	419	416	0.00
15/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	137172	138296	137172	138296	0.00
15/08/2007	R196 On 07-February-08			Bond Future	9.2500	9.3040	105.2784	105.2265	0.00
15/08/2007	R196 On 02-May-08			Bond Future	9.1100	9.1980	102.5211	102.4537	0.00
15/08/2007	R196 On 01-November-07			Bond Future	9.4400	9.4400	102.5028	102.5016	0.00
15/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2620	2460	2620	2460	0.00
15/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7550	7909	7550	7909	0.00
15/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3598	3300	3598	3300	0.00
15/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4458	4833	4458	4833	0.00
15/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	513	522	513	522	0.00
15/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8958	8979	8958	8979	0.00
15/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1883	1759	1883	1759	0.00
15/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9286	9682	9286	9682	0.00
15/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	217	222	217	222	0.00
15/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11752	11769	11752	11769	0.00
15/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1313	1220	1313	1220	0.00
15/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11199	11625	11199	11625	0.00
15/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	81	84	81	84	0.00
15/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14718	14733	14718	14733	0.00
15/08/2007	R201 On 07-February-08			Bond Future	8.3900	8.4100	103.0969	102.9930	0.00
15/08/2007	R201 On 02-May-08			Bond Future	8.3000	8.3200	105.5404	105.4387	0.00
15/08/2007	R201 On 01-November-07			Bond Future	8.4800	8.5000	104.7041	104.5978	91.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6066	5864	6066	5864	0.00
15/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	40013	40849	40013	40849	0.00
15/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	24037	23471	24037	23471	0.00
15/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	13920	14371	13920	14371	0.00
15/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1459	1387	1459	1387	0.00
15/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	41215	42206	41215	42206	0.00
15/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	534	507	534	507	0.00
15/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	54355	55390	54355	55390	0.00
15/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3583	3454	3583	3454	0.00
15/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	51175	52085	51175	52085	0.00
15/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	166	158	166	158	0.00
15/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	68290	69343	68290	69343	0.00
15/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1985	1909	1985	1909	0.00
15/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	63446	64408	63446	64408	0.00
15/08/2007	R203 On 07-February-08			Bond Future	8.2800	8.3050	103.2243	103.0288	0.00
15/08/2007	R203 On 02-May-08			Bond Future	8.2000	8.2250	101.5258	101.3322	0.00
15/08/2007	R203 On 01-November-07			Bond Future	8.3500	8.3750	100.5315	100.3336	0.00
15/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5320	5012	5320	5012	0.00
15/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	57600	59247	57600	59247	0.00
15/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	24824	23843	24824	23843	0.00
15/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	21277	22233	21277	22233	0.00
15/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	877	792	877	792	0.00
15/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	58797	60691	58797	60691	0.00
15/08/2007	R204 On 07-February-08			Bond Future	8.2700	8.2900	99.2317	99.0921	0.00
15/08/2007	R204 On 02-May-08			Bond Future	8.2000	8.2200	101.6010	101.4624	0.00
15/08/2007	R204 On 01-November-07			Bond Future	8.3400	8.3600	100.5674	100.4266	0.00
15/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10931	10654	10931	10654	0.00
15/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	66737	67856	66737	67856	0.00
15/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	26446	25759	26446	25759	0.00
15/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	22985	23684	22985	23684	0.00
15/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3192	3083	3192	3083	0.00
15/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	64820	66118	64820	66118	0.00
15/08/2007	R206 On 07-February-08			Bond Future	8.3800	8.3950	96.5457	96.4561	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	R206 On 02-May-08			Bond Future	8.2700	8.2900	98.8711	98.7837	0.00
15/08/2007	R206 On 01-November-07			Bond Future	8.4800	8.4950	97.6827	97.5906	0.00
15/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4993	4820	4993	4820	0.00
15/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	33515	34238	33515	34238	0.00
15/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	15839	15437	15839	15437	0.00
15/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	16714	17187	16714	17187	0.00
15/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1101	1043	1101	1043	0.00
15/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	35230	36092	35230	36092	0.00
15/08/2007	R207 On 07-February-08			Bond Future	8.2000	8.2250	93.4427	93.2282	0.00
15/08/2007	R207 On 02-May-08			Bond Future	8.1300	8.1600	95.6736	95.4601	0.00
15/08/2007	R207 On 01-November-07			Bond Future	8.2600	8.2900	94.5596	94.3440	0.00
15/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	5672	5316	5672	5316	0.00
15/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	57258	59046	57258	59046	0.00
15/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	29733	28586	29733	28586	0.00
15/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	21230	22218	21230	22218	0.00
15/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1163	1047	1163	1047	0.00
15/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	58120	60161	58120	60161	0.00
15/08/2007	R209 On 07-February-08			Bond Future	7.6900	7.6900	85.8098	85.8098	659.00
15/08/2007	R209 On 02-May-08			Bond Future	7.6400	7.6400	84.6750	84.6750	0.00
15/08/2007	R209 On 01-November-07			Bond Future	7.7500	7.7450	83.5501	83.5501	0.00
15/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7296	7353	7296	7353	0.00
15/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	80471	80528	80471	80528	0.00
15/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	42235	42304	42235	42304	0.00
15/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	31360	31429	31360	31429	0.00
15/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1321	1361	1321	1361	0.00
15/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	80093	80132	80093	80132	0.00
15/08/2007	TRT1 On 07-February-08			Index Future	259.8400	259.7600	259.8380	259.7600	0.00
15/08/2007	TRT1 On 01-November-07			Index Future	253.1900	253.1140	253.1930	253.1140	400.00
16/08/2007	\$ / R On 17-March-08			Currency Future	7.7200	7.5780	7.7217	7.5780	6,104.00
16/08/2007	\$ / R On 17-September-07			Currency Future	7.5200	7.3800	7.5167	7.3800	2,210.00
16/08/2007	\$ / R On 14-December-07			Currency Future	7.6200	7.4754	7.6151	7.4754	23,540.00
16/08/2007	ALBI On 07-February-08			Index Future	262.7300	262.6810	262.7300	262.6810	0.00
16/08/2007	ALBI On 01-November-07			Index Future	255.6900	255.6430	255.6940	255.6430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	95097	94749	95097	94749	0.00
16/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	7797	7939	7797	7939	0.00
16/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	32789	32620	32789	32620	0.00
16/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	15849	16190	15849	16190	0.00
16/08/2007	CRD1 On 07-February-08			Index Future	112.6400	112.5830	112.6400	112.5830	0.00
16/08/2007	CRD1 On 01-November-07			Index Future	109.7300	109.7030	109.7330	109.7030	8.00
16/08/2007	GOVI On 07-February-08			jGovi	263.1900	263.0090	263.1880	263.0090	45.00
16/08/2007	GOVI On 02-May-08			jGovi	269.7600	269.5150	269.7580	269.5150	0.00
16/08/2007	GOVI On 01-November-07			jGovi	256.3900	256.2825	256.3940	256.2825	118.00
16/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	20233	19596	20233	19596	0.00
16/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	38353	39506	38353	39506	0.00
16/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	79463	77841	79463	77841	0.00
16/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	21883	22691	21883	22691	0.00
16/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	589	574	589	574	0.00
16/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	86649	87749	86649	87749	0.00
16/08/2007	ILBI On 07-February-08			Index Future	288.2500	289.1680	288.2490	289.1680	0.00
16/08/2007	ILBI On 01-November-07			Index Future	280.5300	281.4210	280.5300	281.4210	0.00
16/08/2007	J153 On 31-August-10			jSwap	9.9700	9.9760	0.0746	0.0748	0.00
16/08/2007	J157 On 15-September-15			jSwap	9.5400	9.5640	0.0172	0.0186	0.00
16/08/2007	J186 On 21-December-26			jSwap	8.6800	8.7220	0.1090	0.1123	0.00
16/08/2007	J201 On 22-December-14			jSwap	9.6300	9.6530	0.1128	0.1138	0.00
16/08/2007	J203 On 15-September-17			jSwap	9.3700	9.3890	0.1264	0.1279	0.00
16/08/2007	J204 On 21-December-18			jSwap	9.2600	9.2830	0.1231	0.1245	0.00
16/08/2007	J207 On 15-January-20			jSwap	9.1700	9.1890	0.0851	0.0866	0.00
16/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9830	0.0000	0.0000	0.00
16/08/2007	JFRA On 07-February-08			jFra	10.3400	10.3460	0.0251	0.0252	0.00
16/08/2007	JFRA On 02-May-08			jFra	10.3000	10.3230	0.0267	0.0267	0.00
16/08/2007	JFRA On 23-August-07			jFra	10.0700	10.0820	0.0190	0.0190	0.00
16/08/2007	JFRA On 07-August-08			jFra	10.1900	10.2050	0.0248	0.0248	0.00
16/08/2007	JFRA On 01-November-07			jFra	10.2600	10.2630	0.0268	0.0268	0.00
16/08/2007	JFRA On 06-November-08			jFra	10.0700	10.1220	0.0245	0.0246	0.00
16/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17508	17557	17508	17557	0.00
16/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10572	10604	10572	10604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16897	16956	16897	16956	0.00
16/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16769	16774	16769	16774	0.00
16/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	837	866	837	866	0.00
16/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	12	14	12	14	0.00
16/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19655	19699	19655	19699	0.00
16/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19799	19809	19799	19809	0.00
16/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7209	7220	7209	7220	0.00
16/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
16/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21882	21969	21882	21969	0.00
16/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22322	22280	22322	22280	0.00
16/08/2007	JN02 On 07-February-08			jNote	10.0400	10.0520	0.1793	0.1794	0.00
16/08/2007	JN02 On 02-May-08			jNote	9.9500	9.9610	0.1793	0.1794	0.00
16/08/2007	JN02 On 01-November-07			jNote	10.1200	10.1280	0.1820	0.1822	0.00
16/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24947	25104	24947	25104	0.00
16/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6346	6328	6346	6328	0.00
16/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17208	17304	17208	17304	0.00
16/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16452	16422	16452	16422	0.00
16/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22420	22647	22420	22647	0.00
16/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2357	2353	2357	2353	0.00
16/08/2007	JN05 On 07-February-08			jNote	9.6700	9.6950	0.3785	0.3793	0.00
16/08/2007	JN05 On 02-May-08			jNote	9.6000	9.6280	0.3764	0.3773	0.00
16/08/2007	JN05 On 01-November-07			jNote	9.7400	9.7610	0.3805	0.3813	0.00
16/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	30570	31350	30570	31350	0.00
16/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4347	4160	4347	4160	0.00
16/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19677	20266	19677	20266	0.00
16/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14184	13757	14184	13757	0.00
16/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	29893	30752	29893	30752	0.00
16/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1092	1024	1092	1024	0.00
16/08/2007	JN10 On 07-February-08			jNote	9.1500	9.1790	0.5875	0.5885	0.00
16/08/2007	JN10 On 02-May-08			jNote	9.0900	9.1140	0.5857	0.5868	0.00
16/08/2007	JN10 On 01-November-07			jNote	9.2200	9.2450	0.5907	0.5918	0.00
16/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	19168	20262	19168	20262	0.00
16/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9414	8787	9414	8787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	20511	21523	20511	21523	0.00
16/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13504	12784	13504	12784	0.00
16/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	17736	19048	17736	19048	0.00
16/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3769	3367	3769	3367	0.00
16/08/2007	JROD On 31-January-08			jRod	10.0900	10.1010	0.0104	0.0105	0.00
16/08/2007	JROD On 29-February-08			jRod	9.9000	9.9080	0.0141	0.0141	0.00
16/08/2007	JROD On 31-March-08			jRod	10.0600	10.0740	0.0153	0.0153	0.00
16/08/2007	JROD On 31-August-07			jRod	9.1500	9.1520	0.0031	0.0031	0.00
16/08/2007	JROD On 28-September-07			jRod	9.3800	9.3910	0.0036	0.0037	0.00
16/08/2007	JROD On 31-October-07			jRod	9.7600	9.7750	0.0046	0.0046	0.00
16/08/2007	JROD On 30-November-07			jRod	9.6500	9.6530	0.0083	0.0084	0.00
16/08/2007	JROD On 31-December-07			jRod	9.8800	9.8840	0.0095	0.0095	0.00
16/08/2007	OTH1 On 07-February-08			Index Future	257.8500	257.5830	257.8520	257.5830	0.00
16/08/2007	OTH1 On 01-November-07			Index Future	251.2000	250.9950	251.1960	250.9950	12.00
16/08/2007	R153 On 07-February-08			Bond Future	9.2400	9.2350	114.2802	114.2802	1,665.00
16/08/2007	R153 On 02-May-08			Bond Future	9.1300	9.1250	110.3112	110.3112	0.00
16/08/2007	R153 On 01-November-07			Bond Future	9.2900	9.2850	111.3924	111.3924	70.00
16/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1957	1973	1957	1973	0.00
16/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	25341	25357	25341	25357	0.00
16/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8588	8607	8588	8607	0.00
16/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11282	11301	11282	11301	0.00
16/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	227	235	227	235	0.00
16/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27244	27252	27244	27252	0.00
16/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1181	1193	1181	1193	0.00
16/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	30603	30615	30603	30615	0.00
16/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	72	75	72	75	0.00
16/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33742	33745	33742	33745	0.00
16/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	677	686	677	686	0.00
16/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	36181	36189	36181	36189	0.00
16/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	19	21	19	21	0.00
16/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40394	40395	40394	40395	0.00
16/08/2007	R157 On 07-February-08			Bond Future	8.4500	8.4500	133.4131	133.4131	343.00
16/08/2007	R157 On 02-May-08			Bond Future	8.4000	8.4000	129.4849	129.4849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2007	R157 On 01-November-07			Bond Future	8.4900	8.4900	130.2059	130.2059	261.00
16/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6473	6518	6473	6518	0.00
16/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	53047	53093	53047	53093	0.00
16/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	26430	26474	26430	26474	0.00
16/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	20099	20144	20099	20144	0.00
16/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	7746	7830	7746	7830	35.00
16/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	23895	23979	23895	23979	0.00
16/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1385	1421	1385	1421	0.00
16/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	52054	52090	52054	52090	0.00
16/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3715	3749	3715	3749	0.00
16/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	67465	67500	67465	67500	0.00
16/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	454	471	454	471	0.00
16/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	68839	68856	68839	68856	0.00
16/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1992	2015	1992	2015	0.00
16/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	83212	83236	83212	83236	0.00
16/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	454	471	454	471	0.00
16/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	68839	68856	68839	68856	0.00
16/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	124	130	124	130	0.00
16/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	86537	86543	86537	86543	0.00
16/08/2007	R186 On 07-February-08			Bond Future	8.0500	8.0650	125.1183	124.8924	0.00
16/08/2007	R186 On 02-May-08			Bond Future	7.9900	8.0050	128.1081	127.8819	0.00
16/08/2007	R186 On 01-November-07			Bond Future	8.1000	8.1200	127.0786	126.8528	0.00
16/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	22360	21632	22360	21632	0.00
16/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	56412	57942	56412	57942	0.00
16/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	42604	41511	42604	41511	0.00
16/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	40907	42076	40907	42076	0.00
16/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4172	3956	4172	3956	0.00
16/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	74942	76984	74942	76984	0.00
16/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	13743	13250	13743	13250	0.00
16/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	77764	79530	77764	79530	0.00
16/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	7838	7532	7838	7532	0.00
16/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	102894	104847	102894	104847	0.00
16/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1500	1418	1500	1418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	103567	105743	103567	105743	0.00
16/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	444	419	444	419	0.00
16/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	134939	137172	134939	137172	0.00
16/08/2007	R196 On 07-February-08			Bond Future	9.2500	9.2510	105.2794	105.2784	0.00
16/08/2007	R196 On 02-May-08			Bond Future	9.1000	9.1110	102.5304	102.5211	0.00
16/08/2007	R196 On 01-November-07			Bond Future	9.4500	9.4390	102.4931	102.5028	0.00
16/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2611	2620	2611	2620	0.00
16/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7531	7550	7531	7550	0.00
16/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3634	3598	3634	3598	0.00
16/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4401	4458	4401	4458	0.00
16/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	489	513	489	513	0.00
16/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9032	8958	9032	8958	0.00
16/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1875	1883	1875	1883	0.00
16/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9268	9286	9268	9286	0.00
16/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	205	217	205	217	0.00
16/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11837	11752	11837	11752	0.00
16/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1305	1313	1305	1313	0.00
16/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11181	11199	11181	11199	0.00
16/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	75	81	75	81	0.00
16/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14810	14718	14810	14718	0.00
16/08/2007	R201 On 07-February-08			Bond Future	8.3900	8.3900	103.0969	103.0969	0.00
16/08/2007	R201 On 02-May-08			Bond Future	8.3000	8.3000	105.5404	105.5404	0.00
16/08/2007	R201 On 01-November-07			Bond Future	8.4800	8.4800	104.7041	104.7041	91.00
16/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6027	6066	6027	6066	0.00
16/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	39974	40013	39974	40013	0.00
16/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	24002	24037	24002	24037	0.00
16/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	13885	13920	13885	13920	0.00
16/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1425	1459	1425	1459	0.00
16/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	41181	41215	41181	41215	0.00
16/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	516	534	516	534	0.00
16/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	54337	54355	54337	54355	0.00
16/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3552	3583	3552	3583	0.00
16/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	51145	51175	51145	51175	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	159	166	159	166	0.00
16/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	68282	68290	68282	68290	0.00
16/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1963	1985	1963	1985	0.00
16/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	63424	63446	63424	63446	0.00
16/08/2007	R203 On 07-February-08			Bond Future	8.2800	8.2750	103.2243	103.2243	0.00
16/08/2007	R203 On 02-May-08			Bond Future	8.2000	8.1950	101.5258	101.5258	0.00
16/08/2007	R203 On 01-November-07			Bond Future	8.3500	8.3450	100.5315	100.5315	0.00
16/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5279	5320	5279	5320	0.00
16/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	57559	57600	57559	57600	0.00
16/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	24780	24824	24780	24824	0.00
16/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	21233	21277	21233	21277	0.00
16/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	850	877	850	877	0.00
16/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	58771	58797	58771	58797	0.00
16/08/2007	R204 On 07-February-08			Bond Future	8.2700	8.2700	99.2317	99.2317	0.00
16/08/2007	R204 On 02-May-08			Bond Future	8.2000	8.2000	101.6010	101.6010	0.00
16/08/2007	R204 On 01-November-07			Bond Future	8.3400	8.3400	100.5674	100.5674	0.00
16/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10862	10931	10862	10931	0.00
16/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	66668	66737	66668	66737	0.00
16/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	26399	26446	26399	26446	0.00
16/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	22938	22985	22938	22985	0.00
16/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3124	3192	3124	3192	0.00
16/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	64751	64820	64751	64820	0.00
16/08/2007	R206 On 07-February-08			Bond Future	8.3800	8.3750	96.5457	96.5457	0.00
16/08/2007	R206 On 02-May-08			Bond Future	8.2700	8.2700	98.8711	98.8711	0.00
16/08/2007	R206 On 01-November-07			Bond Future	8.4800	8.4750	97.6827	97.6827	0.00
16/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4960	4993	4960	4993	0.00
16/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	33483	33515	33483	33515	0.00
16/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	15808	15839	15808	15839	0.00
16/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	16683	16714	16683	16714	0.00
16/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1074	1101	1074	1101	0.00
16/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	35203	35230	35203	35230	0.00
16/08/2007	R207 On 07-February-08			Bond Future	8.2000	8.1950	93.4427	93.4427	0.00
16/08/2007	R207 On 02-May-08			Bond Future	8.1300	8.1300	95.6736	95.6736	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2007	R207 On 01-November-07			Bond Future	8.2600	8.2600	94.5596	94.5596	0.00
16/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	5629	5672	5629	5672	0.00
16/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	57215	57258	57215	57258	0.00
16/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	29685	29733	29685	29733	0.00
16/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	21182	21230	21182	21230	0.00
16/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1130	1163	1130	1163	0.00
16/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	58088	58120	58088	58120	0.00
16/08/2007	R209 On 07-February-08			Bond Future	7.6700	7.6900	86.0084	85.8098	659.00
16/08/2007	R209 On 02-May-08			Bond Future	7.6200	7.6400	84.8752	84.6750	0.00
16/08/2007	R209 On 01-November-07			Bond Future	7.7300	7.7450	83.7470	83.5501	0.00
16/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7614	7296	7614	7296	0.00
16/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	78802	80471	78802	80471	0.00
16/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	43312	42235	43312	42235	0.00
16/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	30436	31360	30436	31360	0.00
16/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1411	1321	1411	1321	0.00
16/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	78214	80093	78214	80093	0.00
16/08/2007	TRT1 On 07-February-08			Index Future	260.0200	259.8380	260.0170	259.8380	0.00
16/08/2007	TRT1 On 01-November-07			Index Future	253.3100	253.1930	253.3050	253.1930	400.00
17/08/2007	\$/R On 17-March-08			Currency Future	7.6700	7.7217	7.6681	7.7217	6,104.00
17/08/2007	\$/R On 17-September-07			Currency Future	7.4600	7.5167	7.4594	7.5167	2,210.00
17/08/2007	\$/R On 14-December-07			Currency Future	7.5600	7.6151	7.5593	7.6151	23,670.00
17/08/2007	ALBI On 07-February-08			Index Future	258.4800	262.7300	258.4800	262.7300	0.00
17/08/2007	ALBI On 01-November-07			Index Future	251.4900	255.6940	251.4880	255.6940	0.00
17/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	62119	95097	62119	95097	0.00
17/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	17319	7797	17319	7797	0.00
17/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	12593	32789	12593	32789	0.00
17/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	37713	15849	37713	15849	0.00
17/08/2007	CRD1 On 07-February-08			Index Future	112.7400	112.6400	112.7360	112.6400	0.00
17/08/2007	CRD1 On 01-November-07			Index Future	109.8000	109.7330	109.8010	109.7330	8.00
17/08/2007	GOVI On 07-February-08			jGovi	263.5100	263.1880	263.5090	263.1880	45.00
17/08/2007	GOVI On 02-May-08			jGovi	270.0300	269.7580	270.0255	269.7580	0.00
17/08/2007	GOVI On 01-November-07			jGovi	256.6500	256.3940	256.6495	256.3940	178.00
17/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	21481	20233	21481	20233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	36391	38353	36391	38353	0.00
17/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	81279	79463	81279	79463	0.00
17/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	21024	21883	21024	21883	0.00
17/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	655	589	655	589	0.00
17/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	84160	86649	84160	86649	0.00
17/08/2007	ILBI On 07-February-08			Index Future	287.8300	288.2490	287.8280	288.2490	0.00
17/08/2007	ILBI On 01-November-07			Index Future	280.0400	280.5300	280.0420	280.5300	0.00
17/08/2007	J153 On 31-August-10			jSwap	9.9800	9.9700	0.0749	0.0746	0.00
17/08/2007	J157 On 15-September-15			jSwap	9.5800	9.5410	0.0197	0.0172	0.00
17/08/2007	J186 On 21-December-26			jSwap	8.7200	8.6830	0.1117	0.1090	0.00
17/08/2007	J201 On 22-December-14			jSwap	9.6700	9.6310	0.1148	0.1128	0.00
17/08/2007	J203 On 15-September-17			jSwap	9.4100	9.3650	0.1290	0.1264	0.00
17/08/2007	J204 On 21-December-18			jSwap	9.3000	9.2610	0.1259	0.1231	0.00
17/08/2007	J207 On 15-January-20			jSwap	9.2100	9.1670	0.0881	0.0851	0.00
17/08/2007	JBAR On 21-December-05			jBar	10.1200	9.9830	0.0000	0.0000	0.00
17/08/2007	JFRA On 07-February-08			jFra	10.4000	10.3400	0.0253	0.0251	0.00
17/08/2007	JFRA On 02-May-08			jFra	10.3700	10.3020	0.0268	0.0267	0.00
17/08/2007	JFRA On 23-August-07			jFra	10.1500	10.0700	0.0191	0.0190	0.00
17/08/2007	JFRA On 07-August-08			jFra	10.2500	10.1910	0.0249	0.0248	0.00
17/08/2007	JFRA On 01-November-07			jFra	10.3500	10.2590	0.0271	0.0268	0.00
17/08/2007	JFRA On 06-November-08			jFra	10.1700	10.0690	0.0247	0.0245	0.00
17/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17549	17508	17549	17508	0.00
17/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10475	10572	10475	10572	0.00
17/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16957	16897	16957	16897	0.00
17/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16642	16769	16642	16769	0.00
17/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1050	837	1050	837	0.00
17/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	2	12	2	12	0.00
17/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19703	19655	19703	19655	0.00
17/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19693	19799	19693	19799	0.00
17/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7456	7209	7456	7209	0.00
17/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
17/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21981	21882	21981	21882	0.00
17/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22166	22322	22166	22322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	JN02 On 07-February-08			jNote	10.0600	10.0420	0.1795	0.1793	0.00
17/08/2007	JN02 On 02-May-08			jNote	9.9500	9.9540	0.1792	0.1793	0.00
17/08/2007	JN02 On 01-November-07			jNote	10.1600	10.1150	0.1828	0.1820	0.00
17/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25144	24947	25144	24947	0.00
17/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6215	6346	6215	6346	0.00
17/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17167	17208	17167	17208	0.00
17/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16429	16452	16429	16452	0.00
17/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23072	22420	23072	22420	0.00
17/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2160	2357	2160	2357	0.00
17/08/2007	JN05 On 07-February-08			jNote	9.7000	9.6700	0.3794	0.3785	0.00
17/08/2007	JN05 On 02-May-08			jNote	9.6300	9.6020	0.3773	0.3764	0.00
17/08/2007	JN05 On 01-November-07			jNote	9.7700	9.7370	0.3816	0.3805	0.00
17/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31414	30570	31414	30570	0.00
17/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4070	4347	4070	4347	0.00
17/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	20224	19677	20224	19677	0.00
17/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13676	14184	13676	14184	0.00
17/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	31083	29893	31083	29893	0.00
17/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	936	1092	936	1092	0.00
17/08/2007	JN10 On 07-February-08			jNote	9.2000	9.1520	0.5894	0.5875	0.00
17/08/2007	JN10 On 02-May-08			jNote	9.1300	9.0870	0.5876	0.5857	0.00
17/08/2007	JN10 On 01-November-07			jNote	9.2600	9.2180	0.5927	0.5907	0.00
17/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	20832	19168	20832	19168	0.00
17/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8335	9414	8335	9414	0.00
17/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	22017	20511	22017	20511	0.00
17/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12315	13504	12315	13504	0.00
17/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	19824	17736	19824	17736	0.00
17/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3000	3769	3000	3769	0.00
17/08/2007	JROD On 31-January-08			jRod	10.1400	10.0900	0.0111	0.0104	0.00
17/08/2007	JROD On 29-February-08			jRod	9.9300	9.8990	0.0148	0.0141	0.00
17/08/2007	JROD On 31-March-08			jRod	10.1000	10.0640	0.0160	0.0153	0.00
17/08/2007	JROD On 31-August-07			jRod	9.2100	9.1490	0.0038	0.0031	0.00
17/08/2007	JROD On 28-September-07			jRod	9.5100	9.3810	0.0045	0.0036	0.00
17/08/2007	JROD On 31-October-07			jRod	9.8900	9.7630	0.0054	0.0046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	JROD On 30-November-07			jRod	9.7000	9.6450	0.0091	0.0083	0.00
17/08/2007	JROD On 31-December-07			jRod	9.9200	9.8760	0.0102	0.0095	0.00
17/08/2007	OTH1 On 07-February-08			Index Future	258.5200	257.8520	258.5220	257.8520	0.00
17/08/2007	OTH1 On 01-November-07			Index Future	251.7900	251.1960	251.7910	251.1960	12.00
17/08/2007	R153 On 07-February-08			Bond Future	9.2100	9.2350	114.3388	114.2802	1,665.00
17/08/2007	R153 On 02-May-08			Bond Future	9.2000	9.1250	110.1500	110.3112	0.00
17/08/2007	R153 On 01-November-07			Bond Future	9.2700	9.2850	111.4438	111.3924	70.00
17/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2037	1957	2037	1957	0.00
17/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24835	25341	24835	25341	0.00
17/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	7847	8588	7847	8588	0.00
17/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	12153	11282	12153	11282	0.00
17/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	239	227	239	227	0.00
17/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	26741	27244	26741	27244	0.00
17/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1232	1181	1232	1181	0.00
17/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	30069	30603	30069	30603	0.00
17/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	75	72	75	72	0.00
17/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33231	33742	33231	33742	0.00
17/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	709	677	709	677	0.00
17/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	35626	36181	35626	36181	0.00
17/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	20	19	20	19	0.00
17/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	39881	40394	39881	40394	0.00
17/08/2007	R157 On 07-February-08			Bond Future	8.4100	8.4500	133.6734	133.4131	343.00
17/08/2007	R157 On 02-May-08			Bond Future	8.3500	8.4000	129.8030	129.4849	0.00
17/08/2007	R157 On 01-November-07			Bond Future	8.4600	8.4900	130.4063	130.2059	266.00
17/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6990	6473	6990	6473	0.00
17/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	50962	53047	50962	53047	0.00
17/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	28177	26430	28177	26430	0.00
17/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	18666	20099	18666	20099	0.00
17/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	8346	7746	8346	7746	35.00
17/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	22490	23895	22490	23895	0.00
17/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1525	1385	1525	1385	0.00
17/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	50190	52054	50190	52054	0.00
17/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4044	3715	4044	3715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	65191	67465	65191	67465	0.00
17/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	505	454	505	454	0.00
17/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66886	68839	66886	68839	0.00
17/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2185	1992	2185	1992	0.00
17/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	80803	83212	80803	83212	0.00
17/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	505	454	505	454	0.00
17/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66886	68839	66886	68839	0.00
17/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	139	124	139	124	0.00
17/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	84548	86537	84548	86537	0.00
17/08/2007	R186 On 07-February-08			Bond Future	7.9900	8.0450	125.7426	125.1183	0.00
17/08/2007	R186 On 02-May-08			Bond Future	7.9500	7.9850	128.5624	128.1081	0.00
17/08/2007	R186 On 01-November-07			Bond Future	8.0600	8.1000	127.5322	127.0786	0.00
17/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	24651	22360	24651	22360	0.00
17/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	52459	56412	52459	56412	0.00
17/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	44937	42604	44937	42604	0.00
17/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	38697	40907	38697	40907	0.00
17/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4735	4172	4735	4172	0.00
17/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	70969	74942	70969	74942	0.00
17/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	15340	13743	15340	13743	0.00
17/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	73117	77764	73117	77764	0.00
17/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8864	7838	8864	7838	0.00
17/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	97677	102894	97677	102894	0.00
17/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1732	1500	1732	1500	0.00
17/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	99263	103567	99263	103567	0.00
17/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	521	444	521	444	0.00
17/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	130480	134939	130480	134939	0.00
17/08/2007	R196 On 07-February-08			Bond Future	9.2100	9.2500	105.3147	105.2794	0.00
17/08/2007	R196 On 02-May-08			Bond Future	9.0600	9.0990	102.5606	102.5304	0.00
17/08/2007	R196 On 01-November-07			Bond Future	9.4100	9.4470	102.5382	102.4931	0.00
17/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2720	2611	2720	2611	0.00
17/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7287	7531	7287	7531	0.00
17/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3771	3634	3771	3634	0.00
17/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4236	4401	4236	4401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	540	489	540	489	0.00
17/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8632	9032	8632	9032	0.00
17/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1959	1875	1959	1875	0.00
17/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8999	9268	8999	9268	0.00
17/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	228	205	228	205	0.00
17/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11409	11837	11409	11837	0.00
17/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1368	1305	1368	1305	0.00
17/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10891	11181	10891	11181	0.00
17/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	84	75	84	75	0.00
17/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14368	14810	14368	14810	0.00
17/08/2007	R201 On 07-February-08			Bond Future	8.3700	8.3900	103.2268	103.0969	0.00
17/08/2007	R201 On 02-May-08			Bond Future	8.3000	8.3000	105.5404	105.5404	0.00
17/08/2007	R201 On 01-November-07			Bond Future	8.4700	8.4800	104.7838	104.7041	91.00
17/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6298	6027	6298	6027	0.00
17/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	38945	39974	38945	39974	0.00
17/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	23967	24002	23967	24002	0.00
17/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	13850	13885	13850	13885	0.00
17/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1471	1425	1471	1425	0.00
17/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	40429	41181	40429	41181	0.00
17/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	533	516	533	516	0.00
17/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	53556	54337	53556	54337	0.00
17/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3727	3552	3727	3552	0.00
17/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	50019	51145	50019	51145	0.00
17/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	163	159	163	159	0.00
17/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	67489	68282	67489	68282	0.00
17/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2068	1963	2068	1963	0.00
17/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	62229	63424	62229	63424	0.00
17/08/2007	R203 On 07-February-08			Bond Future	8.2300	8.2750	103.5185	103.2243	0.00
17/08/2007	R203 On 02-May-08			Bond Future	8.1700	8.1950	101.6876	101.5258	0.00
17/08/2007	R203 On 01-November-07			Bond Future	8.3200	8.3450	100.7299	100.5315	0.00
17/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5793	5279	5793	5279	0.00
17/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	55130	57559	55130	57559	0.00
17/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	25611	24780	25611	24780	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	20447	21233	20447	21233	0.00
17/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	942	850	942	850	0.00
17/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	56878	58771	56878	58771	0.00
17/08/2007	R204 On 07-February-08			Bond Future	8.2300	8.2700	99.5117	99.2317	0.00
17/08/2007	R204 On 02-May-08			Bond Future	8.1800	8.2000	101.7747	101.6010	0.00
17/08/2007	R204 On 01-November-07			Bond Future	8.3100	8.3400	100.8143	100.5674	0.00
17/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	11506	10862	11506	10862	0.00
17/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	64512	66668	64512	66668	0.00
17/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	27290	26399	27290	26399	0.00
17/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	22091	22938	22091	22938	0.00
17/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3374	3124	3374	3124	0.00
17/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	62532	64751	62532	64751	0.00
17/08/2007	R206 On 07-February-08			Bond Future	8.3500	8.3750	96.6579	96.5457	0.00
17/08/2007	R206 On 02-May-08			Bond Future	8.2800	8.2700	98.8493	98.8711	0.00
17/08/2007	R206 On 01-November-07			Bond Future	8.4600	8.4750	97.7518	97.6827	0.00
17/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5192	4960	5192	4960	0.00
17/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	32593	33483	32593	33483	0.00
17/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	15668	15808	15668	15808	0.00
17/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	16762	16683	16762	16683	0.00
17/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1112	1074	1112	1074	0.00
17/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	34549	35203	34549	35203	0.00
17/08/2007	R207 On 07-February-08			Bond Future	8.1700	8.1950	93.6219	93.4427	0.00
17/08/2007	R207 On 02-May-08			Bond Future	8.1200	8.1300	95.7449	95.6736	0.00
17/08/2007	R207 On 01-November-07			Bond Future	8.2500	8.2600	94.6677	94.5596	0.00
17/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	5934	5629	5934	5629	0.00
17/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	55727	57215	55727	57215	0.00
17/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	30043	29685	30043	29685	0.00
17/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	20827	21182	20827	21182	0.00
17/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1174	1130	1174	1130	0.00
17/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	57051	58088	57051	58088	0.00
17/08/2007	R209 On 07-February-08			Bond Future	7.6100	7.6700	86.6593	86.0084	659.00
17/08/2007	R209 On 02-May-08			Bond Future	7.5600	7.6200	85.5312	84.8752	0.00
17/08/2007	R209 On 01-November-07			Bond Future	7.6600	7.7250	84.3922	83.7470	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8879	7614	8879	7614	0.00
17/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	73559	78802	73559	78802	0.00
17/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	47121	43312	47121	43312	0.00
17/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	27685	30436	27685	30436	0.00
17/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1859	1411	1859	1411	0.00
17/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	72210	78214	72210	78214	0.00
17/08/2007	TRT1 On 07-February-08			Index Future	260.3400	260.0170	260.3440	260.0170	0.00
17/08/2007	TRT1 On 01-November-07			Index Future	253.5700	253.3050	253.5660	253.3050	400.00
20/08/2007	\$ / R On 17-March-08			Currency Future	7.6100	7.6681	7.6131	7.6681	6,104.00
20/08/2007	\$ / R On 17-September-07			Currency Future	7.4100	7.4594	7.4063	7.4594	2,137.00
20/08/2007	\$ / R On 14-December-07			Currency Future	7.5100	7.5593	7.5058	7.5593	23,730.00
20/08/2007	ALBI On 07-February-08			Index Future	259.1700	258.4800	259.1730	258.4800	0.00
20/08/2007	ALBI On 01-November-07			Index Future	252.1800	251.4880	252.1790	251.4880	0.00
20/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	66803	62119	66803	62119	0.00
20/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	15073	17319	15073	17319	0.00
20/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	14630	12593	14630	12593	0.00
20/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	32840	37713	32840	37713	0.00
20/08/2007	CRD1 On 07-February-08			Index Future	112.9900	112.7360	112.9890	112.7360	0.00
20/08/2007	CRD1 On 01-November-07			Index Future	110.0500	109.8010	110.0480	109.8010	8.00
20/08/2007	GOVI On 07-February-08			jGovi	264.2000	263.5090	264.1985	263.5090	45.00
20/08/2007	GOVI On 02-May-08			jGovi	270.7300	270.0255	270.7320	270.0255	0.00
20/08/2007	GOVI On 01-November-07			jGovi	257.3200	256.6495	257.3220	256.6495	178.00
20/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	24279	21481	24279	21481	0.00
20/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	32294	36391	32294	36391	0.00
20/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	86159	81279	86159	81279	0.00
20/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	18839	21024	18839	21024	0.00
20/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	851	655	851	655	0.00
20/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	77631	84160	77631	84160	0.00
20/08/2007	ILBI On 07-February-08			Index Future	287.7300	287.8280	287.7250	287.8280	0.00
20/08/2007	ILBI On 01-November-07			Index Future	279.9600	280.0420	279.9610	280.0420	0.00
20/08/2007	J153 On 31-August-10			jSwap	9.9700	9.9800	0.0746	0.0749	0.00
20/08/2007	J157 On 15-September-15			jSwap	9.5400	9.5830	0.0171	0.0197	0.00
20/08/2007	J186 On 21-December-26			jSwap	8.6400	8.7160	0.1055	0.1117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2007	J201 On 22-December-14			jSwap	9.6300	9.6710	0.1126	0.1148	0.00
20/08/2007	J203 On 15-September-17			jSwap	9.3700	9.4070	0.1268	0.1290	0.00
20/08/2007	J204 On 21-December-18			jSwap	9.2600	9.3040	0.1231	0.1259	0.00
20/08/2007	J207 On 15-January-20			jSwap	9.1600	9.2100	0.0846	0.0881	0.00
20/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1170	0.0000	0.0000	0.00
20/08/2007	JFRA On 07-February-08			jFra	10.3800	10.3990	0.0252	0.0253	0.00
20/08/2007	JFRA On 02-May-08			jFra	10.3600	10.3740	0.0268	0.0268	0.00
20/08/2007	JFRA On 23-August-07			jFra	10.1400	10.1530	0.0191	0.0191	0.00
20/08/2007	JFRA On 07-August-08			jFra	10.2100	10.2540	0.0248	0.0249	0.00
20/08/2007	JFRA On 01-November-07			jFra	10.3300	10.3540	0.0270	0.0271	0.00
20/08/2007	JFRA On 06-November-08			jFra	10.0800	10.1740	0.0245	0.0247	0.00
20/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17404	17549	17404	17549	0.00
20/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10380	10475	10380	10475	0.00
20/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16844	16957	16844	16957	0.00
20/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16560	16642	16560	16642	0.00
20/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1018	1050	1018	1050	0.00
20/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	0	2	0	2	0.00
20/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19561	19703	19561	19703	0.00
20/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19670	19693	19670	19693	0.00
20/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7393	7456	7393	7456	0.00
20/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
20/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21798	21981	21798	21981	0.00
20/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22207	22166	22207	22166	0.00
20/08/2007	JN02 On 07-February-08			jNote	10.0400	10.0610	0.1792	0.1795	0.00
20/08/2007	JN02 On 02-May-08			jNote	9.9400	9.9530	0.1790	0.1792	0.00
20/08/2007	JN02 On 01-November-07			jNote	10.1300	10.1630	0.1823	0.1828	0.00
20/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24759	25144	24759	25144	0.00
20/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6233	6215	6233	6215	0.00
20/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16935	17167	16935	17167	0.00
20/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16468	16429	16468	16429	0.00
20/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22519	23072	22519	23072	0.00
20/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2139	2160	2139	2160	0.00
20/08/2007	JN05 On 07-February-08			jNote	9.6500	9.6990	0.3779	0.3794	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2007	JN05 On 02-May-08			jNote	9.5800	9.6290	0.3758	0.3773	0.00
20/08/2007	JN05 On 01-November-07			jNote	9.7200	9.7720	0.3801	0.3816	0.00
20/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	29856	31414	29856	31414	0.00
20/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4406	4070	4406	4070	0.00
20/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19104	20224	19104	20224	0.00
20/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14434	13676	14434	13676	0.00
20/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	29301	31083	29301	31083	0.00
20/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1043	936	1043	936	0.00
20/08/2007	JN10 On 07-February-08			jNote	9.1500	9.1950	0.5876	0.5894	0.00
20/08/2007	JN10 On 02-May-08			jNote	9.0800	9.1290	0.5857	0.5876	0.00
20/08/2007	JN10 On 01-November-07			jNote	9.2200	9.2630	0.5909	0.5927	0.00
20/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	18979	20832	18979	20832	0.00
20/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9286	8335	9286	8335	0.00
20/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	20276	22017	20276	22017	0.00
20/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13461	12315	13461	12315	0.00
20/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	17680	19824	17680	19824	0.00
20/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3520	3000	3520	3000	0.00
20/08/2007	JROD On 31-January-08			jRod	10.1300	10.1360	0.0106	0.0111	0.00
20/08/2007	JROD On 29-February-08			jRod	9.9300	9.9330	0.0143	0.0148	0.00
20/08/2007	JROD On 31-March-08			jRod	10.0900	10.1020	0.0155	0.0160	0.00
20/08/2007	JROD On 31-August-07			jRod	9.2100	9.2100	0.0033	0.0038	0.00
20/08/2007	JROD On 28-September-07			jRod	9.5000	9.5070	0.0039	0.0045	0.00
20/08/2007	JROD On 31-October-07			jRod	9.8700	9.8870	0.0049	0.0054	0.00
20/08/2007	JROD On 30-November-07			jRod	9.6900	9.6960	0.0086	0.0091	0.00
20/08/2007	JROD On 31-December-07			jRod	9.9100	9.9210	0.0097	0.0102	0.00
20/08/2007	OTH1 On 07-February-08			Index Future	259.3400	258.5220	259.3400	258.5220	0.00
20/08/2007	OTH1 On 01-November-07			Index Future	252.5900	251.7910	252.5900	251.7910	12.00
20/08/2007	R153 On 07-February-08			Bond Future	9.1700	9.2100	114.4325	114.3388	1,665.00
20/08/2007	R153 On 02-May-08			Bond Future	9.1600	9.2000	110.2359	110.1500	0.00
20/08/2007	R153 On 01-November-07			Bond Future	9.2300	9.2650	111.5467	111.4438	70.00
20/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2147	2037	2147	2037	0.00
20/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24007	24835	24007	24835	0.00
20/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8170	7847	8170	7847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11617	12153	11617	12153	0.00
20/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	255	239	255	239	0.00
20/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	25729	26741	25729	26741	0.00
20/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1300	1232	1300	1232	0.00
20/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29199	30069	29199	30069	0.00
20/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	80	75	80	75	0.00
20/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	32206	33231	32206	33231	0.00
20/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	749	709	749	709	0.00
20/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34728	35626	34728	35626	0.00
20/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	21	20	21	20	0.00
20/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	38852	39881	38852	39881	0.00
20/08/2007	R157 On 07-February-08			Bond Future	8.3700	8.4100	133.9343	133.6734	343.00
20/08/2007	R157 On 02-May-08			Bond Future	8.3100	8.3500	130.0582	129.8030	0.00
20/08/2007	R157 On 01-November-07			Bond Future	8.4200	8.4600	130.6742	130.4063	266.00
20/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	7444	6990	7444	6990	0.00
20/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	48806	50962	48806	50962	0.00
20/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	29532	28177	29532	28177	0.00
20/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	17469	18666	17469	18666	0.00
20/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	9054	8346	9054	8346	35.00
20/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	20521	22490	20521	22490	0.00
20/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1663	1525	1663	1525	0.00
20/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	47649	50190	47649	50190	0.00
20/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4321	4044	4321	4044	0.00
20/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	62860	65191	62860	65191	0.00
20/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	547	505	547	505	0.00
20/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64250	66886	64250	66886	0.00
20/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2342	2185	2342	2185	0.00
20/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	78350	80803	78350	80803	0.00
20/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	547	505	547	505	0.00
20/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64250	66886	64250	66886	0.00
20/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	148	139	148	139	0.00
20/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	81879	84548	81879	84548	0.00
20/08/2007	R186 On 07-February-08			Bond Future	7.9500	7.9900	126.1997	125.7426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2007	R186 On 02-May-08			Bond Future	7.9100	7.9450	129.0192	128.5624	0.00
20/08/2007	R186 On 01-November-07			Bond Future	8.0200	8.0600	127.9883	127.5322	0.00
20/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	26194	24651	26194	24651	0.00
20/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	49432	52459	49432	52459	0.00
20/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	47202	44937	47202	44937	0.00
20/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	36394	38697	36394	38697	0.00
20/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	5161	4735	5161	4735	0.00
20/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	66834	70969	66834	70969	0.00
20/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	16386	15340	16386	15340	0.00
20/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	69593	73117	69593	73117	0.00
20/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	9514	8864	9514	8864	0.00
20/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	93756	97677	93756	97677	0.00
20/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1883	1732	1883	1732	0.00
20/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	94853	99263	94853	99263	0.00
20/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	562	521	562	521	0.00
20/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	125960	130480	125960	130480	0.00
20/08/2007	R196 On 07-February-08			Bond Future	9.1400	9.2140	105.3844	105.3147	0.00
20/08/2007	R196 On 02-May-08			Bond Future	8.9800	9.0600	102.6226	102.5606	0.00
20/08/2007	R196 On 01-November-07			Bond Future	9.3600	9.4100	102.6052	102.5382	0.00
20/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2934	2720	2934	2720	0.00
20/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6804	7287	6804	7287	0.00
20/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4055	3771	4055	3771	0.00
20/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3900	4236	3900	4236	0.00
20/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	606	540	606	540	0.00
20/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8027	8632	8027	8632	0.00
20/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2123	1959	2123	1959	0.00
20/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8466	8999	8466	8999	0.00
20/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	256	228	256	228	0.00
20/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10767	11409	10767	11409	0.00
20/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1490	1368	1490	1368	0.00
20/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10316	10891	10316	10891	0.00
20/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	95	84	95	84	0.00
20/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13708	14368	13708	14368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2007	R201 On 07-February-08			Bond Future	8.3300	8.3650	103.4353	103.2268	0.00
20/08/2007	R201 On 02-May-08			Bond Future	8.2600	8.3000	105.7443	105.5404	0.00
20/08/2007	R201 On 01-November-07			Bond Future	8.4300	8.4650	104.9969	104.7838	91.00
20/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6695	6298	6695	6298	0.00
20/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37257	38945	37257	38945	0.00
20/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	25094	23967	25094	23967	0.00
20/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12938	13850	12938	13850	0.00
20/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1590	1471	1590	1471	0.00
20/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38418	40429	38418	40429	0.00
20/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	572	533	572	533	0.00
20/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	51465	53556	51465	53556	0.00
20/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3976	3727	3976	3727	0.00
20/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	48184	50019	48184	50019	0.00
20/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	173	163	173	163	0.00
20/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	65368	67489	65368	67489	0.00
20/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2212	2068	2212	2068	0.00
20/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	60289	62229	60289	62229	0.00
20/08/2007	R203 On 07-February-08			Bond Future	8.1800	8.2300	103.8467	103.5185	0.00
20/08/2007	R203 On 02-May-08			Bond Future	8.1200	8.1700	102.0121	101.6876	0.00
20/08/2007	R203 On 01-November-07			Bond Future	8.2700	8.3150	101.0618	100.7299	0.00
20/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6326	5793	6326	5793	0.00
20/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	52382	55130	52382	55130	0.00
20/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	27291	25611	27291	25611	0.00
20/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	18881	20447	18881	20447	0.00
20/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1073	942	1073	942	0.00
20/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	53690	56878	53690	56878	0.00
20/08/2007	R204 On 07-February-08			Bond Future	8.1600	8.2300	100.0042	99.5117	0.00
20/08/2007	R204 On 02-May-08			Bond Future	8.1100	8.1750	102.2632	101.7747	0.00
20/08/2007	R204 On 01-November-07			Bond Future	8.2400	8.3050	101.3107	100.8143	0.00
20/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	12619	11506	12619	11506	0.00
20/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	60699	64512	60699	64512	0.00
20/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	29889	27290	29889	27290	0.00
20/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	19807	22091	19807	22091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3854	3374	3854	3374	0.00
20/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	58048	62532	58048	62532	0.00
20/08/2007	R206 On 07-February-08			Bond Future	8.3100	8.3500	96.8376	96.6579	0.00
20/08/2007	R206 On 02-May-08			Bond Future	8.2400	8.2750	99.0244	98.8493	0.00
20/08/2007	R206 On 01-November-07			Bond Future	8.4200	8.4600	97.9364	97.7518	0.00
20/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5534	5192	5534	5192	0.00
20/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	31138	32593	31138	32593	0.00
20/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	16460	15668	16460	15668	0.00
20/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15803	16762	15803	16762	0.00
20/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1209	1112	1209	1112	0.00
20/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32800	34549	32800	34549	0.00
20/08/2007	R207 On 07-February-08			Bond Future	8.1100	8.1700	94.0540	93.6219	0.00
20/08/2007	R207 On 02-May-08			Bond Future	8.0600	8.1200	96.1744	95.7449	0.00
20/08/2007	R207 On 01-November-07			Bond Future	8.1900	8.2450	95.1018	94.6677	0.00
20/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6696	5934	6696	5934	0.00
20/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	52169	55727	52169	55727	0.00
20/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	32409	30043	32409	30043	0.00
20/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	18899	20827	18899	20827	0.00
20/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1410	1174	1410	1174	0.00
20/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	52946	57051	52946	57051	0.00
20/08/2007	R209 On 07-February-08			Bond Future	7.5700	7.6050	87.0639	86.6593	659.00
20/08/2007	R209 On 02-May-08			Bond Future	7.5200	7.5550	85.9389	85.5312	0.00
20/08/2007	R209 On 01-November-07			Bond Future	7.6200	7.6600	84.7933	84.3922	0.00
20/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	9585	8879	9585	8879	0.00
20/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	70219	73559	70219	73559	0.00
20/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	49416	47121	49416	47121	0.00
20/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	25902	27685	25902	27685	0.00
20/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2063	1859	2063	1859	0.00
20/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	68403	72210	68403	72210	0.00
20/08/2007	TRT1 On 07-February-08			Index Future	261.0300	260.3440	261.0290	260.3440	0.00
20/08/2007	TRT1 On 01-November-07			Index Future	254.2400	253.5660	254.2350	253.5660	400.00
21/08/2007	\$ / R On 17-March-08			Currency Future	7.6400	7.6131	7.6387	7.6131	6,104.00
21/08/2007	\$ / R On 17-September-07			Currency Future	7.4300	7.4063	7.4263	7.4063	2,137.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2007	\$ / R On 14-December-07			Currency Future	7.5300	7.5058	7.5283	7.5058	23,810.00
21/08/2007	ALBI On 07-February-08			Index Future	258.6700	259.1730	258.6720	259.1730	0.00
21/08/2007	ALBI On 01-November-07			Index Future	251.6900	252.1790	251.6860	252.1790	0.00
21/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	63116	66803	63116	66803	0.00
21/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	16396	15073	16396	15073	0.00
21/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	12705	14630	12705	14630	0.00
21/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	35845	32840	35845	32840	0.00
21/08/2007	CRD1 On 07-February-08			Index Future	112.8200	112.9890	112.8190	112.9890	0.00
21/08/2007	CRD1 On 01-November-07			Index Future	109.8800	110.0480	109.8830	110.0480	8.00
21/08/2007	GOVI On 07-February-08			jGovi	263.6800	264.1985	263.6845	264.1985	45.00
21/08/2007	GOVI On 02-May-08			jGovi	270.2100	270.7320	270.2055	270.7320	0.00
21/08/2007	GOVI On 01-November-07			jGovi	256.8200	257.3220	256.8230	257.3220	178.00
21/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	21909	24279	21909	24279	0.00
21/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	35064	32294	35064	32294	0.00
21/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	82265	86159	82265	86159	0.00
21/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	20210	18839	20210	18839	0.00
21/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	621	851	621	851	0.00
21/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	82391	77631	82391	77631	0.00
21/08/2007	ILBI On 07-February-08			Index Future	287.6500	287.7250	287.6530	287.7250	0.00
21/08/2007	ILBI On 01-November-07			Index Future	279.8800	279.9610	279.8840	279.9610	0.00
21/08/2007	J153 On 31-August-10			jSwap	10.0100	9.9680	0.0759	0.0746	0.00
21/08/2007	J157 On 15-September-15			jSwap	9.5900	9.5390	0.0199	0.0171	0.00
21/08/2007	J186 On 21-December-26			jSwap	8.7000	8.6430	0.1101	0.1055	0.00
21/08/2007	J201 On 22-December-14			jSwap	9.6800	9.6260	0.1152	0.1126	0.00
21/08/2007	J203 On 15-September-17			jSwap	9.4100	9.3690	0.1291	0.1268	0.00
21/08/2007	J204 On 21-December-18			jSwap	9.3000	9.2590	0.1259	0.1231	0.00
21/08/2007	J207 On 15-January-20			jSwap	9.2100	9.1590	0.0879	0.0846	0.00
21/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1170	0.0000	0.0000	0.00
21/08/2007	JFRA On 07-February-08			jFra	10.4000	10.3780	0.0253	0.0252	0.00
21/08/2007	JFRA On 02-May-08			jFra	10.4000	10.3620	0.0269	0.0268	0.00
21/08/2007	JFRA On 23-August-07			jFra	10.1300	10.1390	0.0191	0.0191	0.00
21/08/2007	JFRA On 07-August-08			jFra	10.2700	10.2050	0.0250	0.0248	0.00
21/08/2007	JFRA On 01-November-07			jFra	10.3400	10.3300	0.0270	0.0270	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2007	JFRA On 06-November-08			jFra	10.1600	10.0820	0.0247	0.0245	0.00
21/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17394	17404	17394	17404	0.00
21/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10319	10380	10319	10380	0.00
21/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16865	16844	16865	16844	0.00
21/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16472	16560	16472	16560	0.00
21/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1000	1018	1000	1018	0.00
21/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	0	0	0	0	0.00
21/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19608	19561	19608	19561	0.00
21/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19564	19670	19564	19670	0.00
21/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7417	7393	7417	7393	0.00
21/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
21/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21867	21798	21867	21798	0.00
21/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22083	22207	22083	22207	0.00
21/08/2007	JN02 On 07-February-08			jNote	10.0900	10.0380	0.1800	0.1792	0.00
21/08/2007	JN02 On 02-May-08			jNote	10.0000	9.9380	0.1800	0.1790	0.00
21/08/2007	JN02 On 01-November-07			jNote	10.1700	10.1330	0.1830	0.1823	0.00
21/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25399	24759	25399	24759	0.00
21/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5920	6233	5920	6233	0.00
21/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17462	16935	17462	16935	0.00
21/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15878	16468	15878	16468	0.00
21/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23080	22519	23080	22519	0.00
21/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1972	2139	1972	2139	0.00
21/08/2007	JN05 On 07-February-08			jNote	9.7100	9.6500	0.3797	0.3779	0.00
21/08/2007	JN05 On 02-May-08			jNote	9.6400	9.5810	0.3776	0.3758	0.00
21/08/2007	JN05 On 01-November-07			jNote	9.7800	9.7230	0.3818	0.3801	0.00
21/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31628	29856	31628	29856	0.00
21/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3869	4406	3869	4406	0.00
21/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	20377	19104	20377	19104	0.00
21/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13323	14434	13323	14434	0.00
21/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	31262	29301	31262	29301	0.00
21/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	815	1043	815	1043	0.00
21/08/2007	JN10 On 07-February-08			jNote	9.2000	9.1510	0.5891	0.5876	0.00
21/08/2007	JN10 On 02-May-08			jNote	9.1300	9.0840	0.5873	0.5857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2007	JN10 On 01-November-07			jNote	9.2600	9.2210	0.5924	0.5909	0.00
21/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	20681	18979	20681	18979	0.00
21/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8189	9286	8189	9286	0.00
21/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	21889	20276	21889	20276	0.00
21/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12190	13461	12190	13461	0.00
21/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	19638	17680	19638	17680	0.00
21/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2820	3520	2820	3520	0.00
21/08/2007	JROD On 31-January-08			jRod	10.1300	10.1270	0.0106	0.0106	0.00
21/08/2007	JROD On 29-February-08			jRod	9.9300	9.9260	0.0143	0.0143	0.00
21/08/2007	JROD On 31-March-08			jRod	10.1000	10.0940	0.0155	0.0155	0.00
21/08/2007	JROD On 31-August-07			jRod	9.2100	9.2070	0.0033	0.0033	0.00
21/08/2007	JROD On 28-September-07			jRod	9.4900	9.4960	0.0039	0.0039	0.00
21/08/2007	JROD On 31-October-07			jRod	9.8700	9.8730	0.0049	0.0049	0.00
21/08/2007	JROD On 30-November-07			jRod	9.6900	9.6900	0.0086	0.0086	0.00
21/08/2007	JROD On 31-December-07			jRod	9.9100	9.9130	0.0097	0.0097	0.00
21/08/2007	OTH1 On 07-February-08			Index Future	258.5100	259.3400	258.5100	259.3400	0.00
21/08/2007	OTH1 On 01-November-07			Index Future	251.7800	252.5900	251.7830	252.5900	12.00
21/08/2007	R153 On 07-February-08			Bond Future	9.2100	9.1700	114.3388	114.4325	1,665.00
21/08/2007	R153 On 02-May-08			Bond Future	9.2000	9.1600	110.1500	110.2359	0.00
21/08/2007	R153 On 01-November-07			Bond Future	9.2700	9.2250	111.4438	111.5467	70.00
21/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1971	2147	1971	2147	0.00
21/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24769	24007	24769	24007	0.00
21/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	7772	8170	7772	8170	0.00
21/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	12078	11617	12078	11617	0.00
21/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	206	255	206	255	0.00
21/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	26709	25729	26709	25729	0.00
21/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1182	1300	1182	1300	0.00
21/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	30018	29199	30018	29199	0.00
21/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	62	80	62	80	0.00
21/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33218	32206	33218	32206	0.00
21/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	673	749	673	749	0.00
21/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	35591	34728	35591	34728	0.00
21/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	16	21	16	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
21/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	39876	38852	39876	38852	0.00
21/08/2007	R157 On 07-February-08			Bond Future	8.4100	8.3700	133.6734	133.9343	358.00
21/08/2007	R157 On 02-May-08			Bond Future	8.3500	8.3100	129.8030	130.0582	0.00
21/08/2007	R157 On 01-November-07			Bond Future	8.4600	8.4200	130.4063	130.6742	266.00
21/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6800	7444	6800	7444	0.00
21/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	50772	48806	50772	48806	0.00
21/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	28000	29532	28000	29532	0.00
21/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	18489	17469	18489	17469	0.00
21/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	7993	9054	7993	9054	35.00
21/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	22138	20521	22138	20521	0.00
21/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1371	1663	1371	1663	0.00
21/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	50036	47649	50036	47649	0.00
21/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3899	4321	3899	4321	0.00
21/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	65047	62860	65047	62860	0.00
21/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	433	547	433	547	0.00
21/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66814	64250	66814	64250	0.00
21/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2085	2342	2085	2342	0.00
21/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	80703	78350	80703	78350	0.00
21/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	433	547	433	547	0.00
21/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66814	64250	66814	64250	0.00
21/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	112	148	112	148	0.00
21/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	84521	81879	84521	81879	0.00
21/08/2007	R186 On 07-February-08			Bond Future	8.0100	7.9500	125.5151	126.1997	0.00
21/08/2007	R186 On 02-May-08			Bond Future	7.9700	7.9050	128.3349	129.0192	0.00
21/08/2007	R186 On 01-November-07			Bond Future	8.0800	8.0200	127.3051	127.9883	0.00
21/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23357	26194	23357	26194	0.00
21/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	53441	49432	53441	49432	0.00
21/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	43396	47202	43396	47202	0.00
21/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	39431	36394	39431	36394	0.00
21/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4037	5161	4037	5161	0.00
21/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	72542	66834	72542	66834	0.00
21/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14361	16386	14361	16386	0.00
21/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	74414	69593	74414	69593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8181	9514	8181	9514	0.00
21/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	99269	93756	99269	93756	0.00
21/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1397	1883	1397	1883	0.00
21/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	101199	94853	101199	94853	0.00
21/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	393	562	393	562	0.00
21/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	132623	125960	132623	125960	0.00
21/08/2007	R196 On 07-February-08			Bond Future	9.1900	9.1430	105.3382	105.3844	0.00
21/08/2007	R196 On 02-May-08			Bond Future	9.0200	8.9800	102.5885	102.6226	0.00
21/08/2007	R196 On 01-November-07			Bond Future	9.4000	9.3550	102.5516	102.6052	0.00
21/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2753	2934	2753	2934	0.00
21/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7085	6804	7085	6804	0.00
21/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3876	4055	3876	4055	0.00
21/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4062	3900	4062	3900	0.00
21/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	514	606	514	606	0.00
21/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8472	8027	8472	8027	0.00
21/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1979	2123	1979	2123	0.00
21/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8784	8466	8784	8466	0.00
21/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	211	256	211	256	0.00
21/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11258	10767	11258	10767	0.00
21/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1379	1490	1379	1490	0.00
21/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10667	10316	10667	10316	0.00
21/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	75	95	75	95	0.00
21/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14225	13708	14225	13708	0.00
21/08/2007	R201 On 07-February-08			Bond Future	8.3700	8.3250	103.2268	103.4353	0.00
21/08/2007	R201 On 02-May-08			Bond Future	8.3000	8.2600	105.5404	105.7443	0.00
21/08/2007	R201 On 01-November-07			Bond Future	8.4700	8.4250	104.7838	104.9969	91.00
21/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6136	6695	6136	6695	0.00
21/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	38783	37257	38783	37257	0.00
21/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	23828	25094	23828	25094	0.00
21/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	13711	12938	13711	12938	0.00
21/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1330	1590	1330	1590	0.00
21/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	40288	38418	40288	38418	0.00
21/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	461	572	461	572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	53485	51465	53485	51465	0.00
21/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3601	3976	3601	3976	0.00
21/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	49894	48184	49894	48184	0.00
21/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	134	173	134	173	0.00
21/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	67460	65368	67460	65368	0.00
21/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1978	2212	1978	2212	0.00
21/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	62139	60289	62139	60289	0.00
21/08/2007	R203 On 07-February-08			Bond Future	8.2100	8.1800	103.6496	103.8467	0.00
21/08/2007	R203 On 02-May-08			Bond Future	8.1500	8.1200	101.8172	102.0121	0.00
21/08/2007	R203 On 01-November-07			Bond Future	8.3000	8.2650	100.8625	101.0618	0.00
21/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5876	6326	5876	6326	0.00
21/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	53903	52382	53903	52382	0.00
21/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	26150	27291	26150	27291	0.00
21/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	19689	18881	19689	18881	0.00
21/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	910	1073	910	1073	0.00
21/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	55520	53690	55520	53690	0.00
21/08/2007	R204 On 07-February-08			Bond Future	8.1800	8.1600	99.8632	100.0042	0.00
21/08/2007	R204 On 02-May-08			Bond Future	8.1300	8.1050	102.1233	102.2632	0.00
21/08/2007	R204 On 01-November-07			Bond Future	8.2600	8.2350	101.1685	101.3107	0.00
21/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	12155	12619	12155	12619	0.00
21/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	61645	60699	61645	60699	0.00
21/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	29041	29889	29041	29889	0.00
21/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	20357	19807	20357	19807	0.00
21/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3565	3854	3565	3854	0.00
21/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	59181	58048	59181	58048	0.00
21/08/2007	R206 On 07-February-08			Bond Future	8.3500	8.3100	96.6579	96.8376	0.00
21/08/2007	R206 On 02-May-08			Bond Future	8.2800	8.2350	98.8493	99.0244	0.00
21/08/2007	R206 On 01-November-07			Bond Future	8.4600	8.4200	97.7518	97.9364	0.00
21/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5058	5534	5058	5534	0.00
21/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	32459	31138	32459	31138	0.00
21/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	15542	16460	15542	16460	0.00
21/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	16636	15803	16636	15803	0.00
21/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1001	1209	1001	1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	34438	32800	34438	32800	0.00
21/08/2007	R207 On 07-February-08			Bond Future	8.1000	8.1100	94.1262	94.0540	0.00
21/08/2007	R207 On 02-May-08			Bond Future	8.0500	8.0600	96.2462	96.1744	0.00
21/08/2007	R207 On 01-November-07			Bond Future	8.1800	8.1850	95.1744	95.1018	0.00
21/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6807	6696	6807	6696	0.00
21/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	51557	52169	51557	52169	0.00
21/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	32792	32409	32792	32409	0.00
21/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	18563	18899	18563	18899	0.00
21/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1433	1410	1433	1410	0.00
21/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	52244	52946	52244	52946	0.00
21/08/2007	R209 On 07-February-08			Bond Future	7.6400	7.5650	86.3579	87.0639	659.00
21/08/2007	R209 On 02-May-08			Bond Future	7.5900	7.5150	85.2274	85.9389	0.00
21/08/2007	R209 On 01-November-07			Bond Future	7.6900	7.6200	84.0934	84.7933	0.00
21/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8002	9585	8002	9585	0.00
21/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	75695	70219	75695	70219	0.00
21/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	45024	49416	45024	49416	0.00
21/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	28626	25902	28626	25902	0.00
21/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1438	2063	1438	2063	0.00
21/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	74777	68403	74777	68403	0.00
21/08/2007	TRT1 On 07-February-08			Index Future	260.5100	261.0290	260.5120	261.0290	0.00
21/08/2007	TRT1 On 01-November-07			Index Future	253.7300	254.2350	253.7330	254.2350	400.00
22/08/2007	\$/R On 17-March-08			Currency Future	7.4900	7.6387	7.4853	7.6387	6,104.00
22/08/2007	\$/R On 17-September-07			Currency Future	7.2800	7.4263	7.2823	7.4263	2,212.00
22/08/2007	\$/R On 14-December-07			Currency Future	7.3800	7.5283	7.3802	7.5283	23,750.00
22/08/2007	ALBI On 07-February-08			Index Future	258.6700	258.6720	258.6650	258.6720	0.00
22/08/2007	ALBI On 01-November-07			Index Future	251.6800	251.6860	251.6830	251.6860	0.00
22/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	62977	63116	62977	63116	0.00
22/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	16327	16396	16327	16396	0.00
22/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	12552	12705	12552	12705	0.00
22/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	35722	35845	35722	35845	0.00
22/08/2007	CRD1 On 07-February-08			Index Future	112.8700	112.8190	112.8650	112.8190	0.00
22/08/2007	CRD1 On 01-November-07			Index Future	109.9300	109.8830	109.9300	109.8830	8.00
22/08/2007	GOVI On 07-February-08			jGovi	263.7700	263.6845	263.7650	263.6845	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	GOVI On 02-May-08			jGovi	270.2900	270.2055	270.2890	270.2055	0.00
22/08/2007	GOVI On 01-November-07			jGovi	256.9100	256.8230	256.9050	256.8230	178.00
22/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	22176	21909	22176	21909	0.00
22/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	34526	35064	34526	35064	0.00
22/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	82791	82265	82791	82265	0.00
22/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	19901	20210	19901	20210	0.00
22/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	626	621	626	621	0.00
22/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	81576	82391	81576	82391	0.00
22/08/2007	ILBI On 07-February-08			Index Future	287.5800	287.6530	287.5790	287.6530	0.00
22/08/2007	ILBI On 01-November-07			Index Future	279.8200	279.8840	279.8160	279.8840	0.00
22/08/2007	J153 On 31-August-10			jSwap	9.9800	10.0120	0.0749	0.0759	0.00
22/08/2007	J157 On 15-September-15			jSwap	9.5700	9.5860	0.0192	0.0199	0.00
22/08/2007	J186 On 21-December-26			jSwap	8.6700	8.6960	0.1079	0.1101	0.00
22/08/2007	J201 On 22-December-14			jSwap	9.6600	9.6770	0.1143	0.1152	0.00
22/08/2007	J203 On 15-September-17			jSwap	9.3900	9.4070	0.1284	0.1291	0.00
22/08/2007	J204 On 21-December-18			jSwap	9.2800	9.3030	0.1246	0.1259	0.00
22/08/2007	J207 On 15-January-20			jSwap	9.1800	9.2070	0.0863	0.0879	0.00
22/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1170	0.0000	0.0000	0.00
22/08/2007	JFRA On 07-February-08			jFra	10.3900	10.3980	0.0252	0.0253	0.00
22/08/2007	JFRA On 02-May-08			jFra	10.3900	10.4040	0.0269	0.0269	0.00
22/08/2007	JFRA On 23-August-07			jFra	10.1200	10.1320	0.0191	0.0191	0.00
22/08/2007	JFRA On 07-August-08			jFra	10.2500	10.2680	0.0249	0.0250	0.00
22/08/2007	JFRA On 01-November-07			jFra	10.3200	10.3390	0.0270	0.0270	0.00
22/08/2007	JFRA On 06-November-08			jFra	10.1300	10.1610	0.0246	0.0247	0.00
22/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17340	17394	17340	17394	0.00
22/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10292	10319	10292	10319	0.00
22/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16808	16865	16808	16865	0.00
22/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16465	16472	16465	16472	0.00
22/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1045	1000	1045	1000	0.00
22/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	0	0	0	0	0.00
22/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19561	19608	19561	19608	0.00
22/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19556	19564	19556	19564	0.00
22/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7378	7417	7378	7417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
22/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21803	21867	21803	21867	0.00
22/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22100	22083	22100	22083	0.00
22/08/2007	JN02 On 07-February-08			jNote	10.0500	10.0920	0.1794	0.1800	0.00
22/08/2007	JN02 On 02-May-08			jNote	9.9500	10.0000	0.1791	0.1800	0.00
22/08/2007	JN02 On 01-November-07			jNote	10.1500	10.1740	0.1825	0.1830	0.00
22/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24863	25399	24863	25399	0.00
22/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6092	5920	6092	5920	0.00
22/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16977	17462	16977	17462	0.00
22/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16294	15878	16294	15878	0.00
22/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22659	23080	22659	23080	0.00
22/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2013	1972	2013	1972	0.00
22/08/2007	JN05 On 07-February-08			jNote	9.6800	9.7100	0.3789	0.3797	0.00
22/08/2007	JN05 On 02-May-08			jNote	9.6100	9.6420	0.3768	0.3776	0.00
22/08/2007	JN05 On 01-November-07			jNote	9.7500	9.7800	0.3810	0.3818	0.00
22/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	30756	31628	30756	31628	0.00
22/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4070	3869	4070	3869	0.00
22/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19718	20377	19718	20377	0.00
22/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13796	13323	13796	13323	0.00
22/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	30296	31262	30296	31262	0.00
22/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	881	815	881	815	0.00
22/08/2007	JN10 On 07-February-08			jNote	9.1800	9.1950	0.5886	0.5891	0.00
22/08/2007	JN10 On 02-May-08			jNote	9.1100	9.1290	0.5867	0.5873	0.00
22/08/2007	JN10 On 01-November-07			jNote	9.2500	9.2630	0.5919	0.5924	0.00
22/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	19962	20681	19962	20681	0.00
22/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8549	8189	8549	8189	0.00
22/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	21191	21889	21191	21889	0.00
22/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12644	12190	12644	12190	0.00
22/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	18817	19638	18817	19638	0.00
22/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3008	2820	3008	2820	0.00
22/08/2007	JROD On 31-January-08			jRod	10.1400	10.1290	0.0107	0.0106	0.00
22/08/2007	JROD On 29-February-08			jRod	9.9400	9.9280	0.0144	0.0143	0.00
22/08/2007	JROD On 31-March-08			jRod	10.1100	10.0970	0.0156	0.0155	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	JROD On 31-August-07			jRod	9.2000	9.2060	0.0033	0.0033	0.00
22/08/2007	JROD On 28-September-07			jRod	9.4900	9.4910	0.0039	0.0039	0.00
22/08/2007	JROD On 31-October-07			jRod	9.8600	9.8650	0.0048	0.0049	0.00
22/08/2007	JROD On 30-November-07			jRod	9.6800	9.6860	0.0086	0.0086	0.00
22/08/2007	JROD On 31-December-07			jRod	9.9100	9.9120	0.0097	0.0097	0.00
22/08/2007	OTH1 On 07-February-08			Index Future	258.6200	258.5100	258.6170	258.5100	0.00
22/08/2007	OTH1 On 01-November-07			Index Future	251.8900	251.7830	251.8910	251.7830	12.00
22/08/2007	R153 On 07-February-08			Bond Future	9.1800	9.2100	114.4091	114.3388	1,665.00
22/08/2007	R153 On 02-May-08			Bond Future	9.1700	9.2000	110.2144	110.1500	0.00
22/08/2007	R153 On 01-November-07			Bond Future	9.2400	9.2650	111.5210	111.4438	70.00
22/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2072	1971	2072	1971	0.00
22/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24167	24769	24167	24769	0.00
22/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8036	7772	8036	7772	0.00
22/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11698	12078	11698	12078	0.00
22/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	227	206	227	206	0.00
22/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	25958	26709	25958	26709	0.00
22/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1247	1182	1247	1182	0.00
22/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29380	30018	29380	30018	0.00
22/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	68	62	68	62	0.00
22/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	32453	33218	32453	33218	0.00
22/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	713	673	713	673	0.00
22/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34927	35591	34927	35591	0.00
22/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	17	16	17	16	0.00
22/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	39106	39876	39106	39876	0.00
22/08/2007	R157 On 07-February-08			Bond Future	8.4000	8.4100	133.7385	133.6734	358.00
22/08/2007	R157 On 02-May-08			Bond Future	8.3400	8.3500	129.8667	129.8030	0.00
22/08/2007	R157 On 01-November-07			Bond Future	8.4500	8.4600	130.4732	130.4063	266.00
22/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6897	6800	6897	6800	0.00
22/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	50217	50772	50217	50772	0.00
22/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	28324	28000	28324	28000	0.00
22/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	18175	18489	18175	18489	0.00
22/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	8138	7993	8138	7993	35.00
22/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	21614	22138	21614	22138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1391	1371	1391	1371	0.00
22/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	49387	50036	49387	50036	0.00
22/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3956	3899	3956	3899	0.00
22/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	64452	65047	64452	65047	0.00
22/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	437	433	437	433	0.00
22/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66149	66814	66149	66814	0.00
22/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2115	2085	2115	2085	0.00
22/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	80081	80703	80081	80703	0.00
22/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	437	433	437	433	0.00
22/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66149	66814	66149	66814	0.00
22/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	112	112	112	112	0.00
22/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	83852	84521	83852	84521	0.00
22/08/2007	R186 On 07-February-08			Bond Future	8.0000	8.0100	125.6288	125.5151	0.00
22/08/2007	R186 On 02-May-08			Bond Future	7.9600	7.9650	128.4486	128.3349	0.00
22/08/2007	R186 On 01-November-07			Bond Future	8.0700	8.0800	127.4185	127.3051	0.00
22/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23695	23357	23695	23357	0.00
22/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	52642	53441	52642	53441	0.00
22/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	43921	43396	43921	43396	0.00
22/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	38819	39431	38819	39431	0.00
22/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4101	4037	4101	4037	0.00
22/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	71472	72542	71472	72542	0.00
22/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14581	14361	14581	14361	0.00
22/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	73497	74414	73497	74414	0.00
22/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8312	8181	8312	8181	0.00
22/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	98263	99269	98263	99269	0.00
22/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1414	1397	1414	1397	0.00
22/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	100081	101199	100081	101199	0.00
22/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	395	393	395	393	0.00
22/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	131490	132623	131490	132623	0.00
22/08/2007	R196 On 07-February-08			Bond Future	9.2000	9.1900	105.3245	105.3382	0.00
22/08/2007	R196 On 02-May-08			Bond Future	9.0800	9.0240	102.5420	102.5885	0.00
22/08/2007	R196 On 01-November-07			Bond Future	9.3700	9.3990	102.5906	102.5516	0.00
22/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2692	2753	2692	2753	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7161	7085	7161	7085	0.00
22/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3643	3876	3643	3876	0.00
22/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4294	4062	4294	4062	0.00
22/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	559	514	559	514	0.00
22/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8127	8472	8127	8472	0.00
22/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1930	1979	1930	1979	0.00
22/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8872	8784	8872	8784	0.00
22/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	231	211	231	211	0.00
22/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10888	11258	10888	11258	0.00
22/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1341	1379	1341	1379	0.00
22/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10765	10667	10765	10667	0.00
22/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	83	75	83	75	0.00
22/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13842	14225	13842	14225	0.00
22/08/2007	R201 On 07-February-08			Bond Future	8.3600	8.3650	103.2789	103.2268	0.00
22/08/2007	R201 On 02-May-08			Bond Future	8.2900	8.3000	105.5913	105.5404	0.00
22/08/2007	R201 On 01-November-07			Bond Future	8.4600	8.4650	104.8370	104.7838	91.00
22/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6222	6136	6222	6136	0.00
22/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	38348	38783	38348	38783	0.00
22/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	24097	23828	24097	23828	0.00
22/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	13471	13711	13471	13711	0.00
22/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1347	1330	1347	1330	0.00
22/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	39773	40288	39773	40288	0.00
22/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	465	461	465	461	0.00
22/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	52956	53485	52956	53485	0.00
22/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3652	3601	3652	3601	0.00
22/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	49424	49894	49424	49894	0.00
22/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	134	134	134	134	0.00
22/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	66928	67460	66928	67460	0.00
22/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2006	1978	2006	1978	0.00
22/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	61647	62139	61647	62139	0.00
22/08/2007	R203 On 07-February-08			Bond Future	8.2100	8.2100	103.6496	103.6496	0.00
22/08/2007	R203 On 02-May-08			Bond Future	8.1500	8.1500	101.8172	101.8172	0.00
22/08/2007	R203 On 01-November-07			Bond Future	8.3000	8.2950	100.8625	100.8625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5832	5876	5832	5876	0.00
22/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	53858	53903	53858	53903	0.00
22/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	26105	26150	26105	26150	0.00
22/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	19644	19689	19644	19689	0.00
22/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	881	910	881	910	0.00
22/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	55491	55520	55491	55520	0.00
22/08/2007	R204 On 07-February-08			Bond Future	8.1800	8.1800	99.8632	99.8632	0.00
22/08/2007	R204 On 02-May-08			Bond Future	8.1300	8.1250	102.1233	102.1233	0.00
22/08/2007	R204 On 01-November-07			Bond Future	8.2600	8.2550	101.1685	101.1685	0.00
22/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	12081	12155	12081	12155	0.00
22/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	61572	61645	61572	61645	0.00
22/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	28994	29041	28994	29041	0.00
22/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	20310	20357	20310	20357	0.00
22/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3488	3565	3488	3565	0.00
22/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	59103	59181	59103	59181	0.00
22/08/2007	R206 On 07-February-08			Bond Future	8.3400	8.3500	96.7028	96.6579	0.00
22/08/2007	R206 On 02-May-08			Bond Future	8.2700	8.2750	98.8930	98.8493	0.00
22/08/2007	R206 On 01-November-07			Bond Future	8.4500	8.4600	97.7979	97.7518	0.00
22/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5132	5058	5132	5058	0.00
22/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	32084	32459	32084	32459	0.00
22/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	15729	15542	15729	15542	0.00
22/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	16386	16636	16386	16636	0.00
22/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1015	1001	1015	1001	0.00
22/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	33991	34438	33991	34438	0.00
22/08/2007	R207 On 07-February-08			Bond Future	8.1200	8.1000	93.9818	94.1262	0.00
22/08/2007	R207 On 02-May-08			Bond Future	8.0700	8.0500	96.1026	96.2462	0.00
22/08/2007	R207 On 01-November-07			Bond Future	8.2000	8.1750	95.0292	95.1744	0.00
22/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6446	6807	6446	6807	0.00
22/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	52640	51557	52640	51557	0.00
22/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	31886	32792	31886	32792	0.00
22/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	19093	18563	19093	18563	0.00
22/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1273	1433	1273	1433	0.00
22/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	53535	52244	53535	52244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	R209 On 07-February-08			Bond Future	7.6300	7.6350	86.4581	86.3579	659.00
22/08/2007	R209 On 02-May-08			Bond Future	7.5800	7.5850	85.3285	85.2274	0.00
22/08/2007	R209 On 01-November-07			Bond Future	7.6800	7.6900	84.1928	84.0934	0.00
22/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8143	8002	8143	8002	0.00
22/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	74834	75695	74834	75695	0.00
22/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	45556	45024	45556	45024	0.00
22/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	28146	28626	28146	28626	0.00
22/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1465	1438	1465	1438	0.00
22/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	73809	74777	73809	74777	0.00
22/08/2007	TRT1 On 07-February-08			Index Future	260.5900	260.5120	260.5930	260.5120	0.00
22/08/2007	TRT1 On 01-November-07			Index Future	253.8200	253.7330	253.8150	253.7330	400.00
23/08/2007	\$ / R On 17-March-08			Currency Future	7.4700	7.4853	7.4719	7.4853	6,104.00
23/08/2007	\$ / R On 17-September-07			Currency Future	7.2700	7.2823	7.2724	7.2823	2,212.00
23/08/2007	\$ / R On 14-December-07			Currency Future	7.3700	7.3802	7.3686	7.3802	23,750.00
23/08/2007	ALBI On 07-February-08			Index Future	258.8400	258.6650	258.8360	258.6650	0.00
23/08/2007	ALBI On 01-November-07			Index Future	251.8700	251.6830	251.8700	251.6830	0.00
23/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	64108	62977	64108	62977	0.00
23/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	15748	16327	15748	16327	0.00
23/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	13059	12552	13059	12552	0.00
23/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	34359	35722	34359	35722	0.00
23/08/2007	CRD1 On 07-February-08			Index Future	112.9700	112.8650	112.9700	112.8650	0.00
23/08/2007	CRD1 On 01-November-07			Index Future	110.0300	109.9300	110.0320	109.9300	8.00
23/08/2007	GOVI On 07-February-08			jGovi	263.9700	263.7650	263.9710	263.7650	45.00
23/08/2007	GOVI On 02-May-08			jGovi	270.5000	270.2890	270.5005	270.2890	0.00
23/08/2007	GOVI On 01-November-07			jGovi	257.1100	256.9050	257.1070	256.9050	178.00
23/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	23003	22176	23003	22176	0.00
23/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	33293	34526	33293	34526	0.00
23/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	84249	82791	84249	82791	0.00
23/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	19244	19901	19244	19901	0.00
23/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	676	626	676	626	0.00
23/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	79606	81576	79606	81576	0.00
23/08/2007	ILBI On 07-February-08			Index Future	287.1000	287.5790	287.0970	287.5790	0.00
23/08/2007	ILBI On 01-November-07			Index Future	279.3700	279.8160	279.3700	279.8160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2007	J153 On 31-August-10			jSwap	9.9600	9.9760	0.0745	0.0749	0.00
23/08/2007	J157 On 15-September-15			jSwap	9.5400	9.5740	0.0169	0.0192	0.00
23/08/2007	J186 On 21-December-26			jSwap	8.6300	8.6700	0.1046	0.1079	0.00
23/08/2007	J201 On 22-December-14			jSwap	9.6200	9.6580	0.1123	0.1143	0.00
23/08/2007	J203 On 15-September-17			jSwap	9.3700	9.3930	0.1266	0.1284	0.00
23/08/2007	J204 On 21-December-18			jSwap	9.2600	9.2830	0.1232	0.1246	0.00
23/08/2007	J207 On 15-January-20			jSwap	9.1600	9.1830	0.0849	0.0863	0.00
23/08/2007	JBAR On 21-December-05			jBar	0.0000	10.1170	0.0000	0.0000	0.00
23/08/2007	JFRA On 07-February-08			jFra	10.3500	10.3880	0.0252	0.0252	0.00
23/08/2007	JFRA On 02-May-08			jFra	10.3500	10.3850	0.0268	0.0269	0.00
23/08/2007	JFRA On 23-August-07			jFra	10.1300	10.1240	0.0191	0.0191	0.00
23/08/2007	JFRA On 07-August-08			jFra	10.2000	10.2520	0.0248	0.0249	0.00
23/08/2007	JFRA On 01-November-07			jFra	10.3100	10.3240	0.0269	0.0270	0.00
23/08/2007	JFRA On 06-November-08			jFra	10.0800	10.1280	0.0245	0.0246	0.00
23/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17252	17340	17252	17340	0.00
23/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10288	10292	10288	10292	0.00
23/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16729	16808	16729	16808	0.00
23/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16479	16465	16479	16465	0.00
23/08/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	991	1045	991	1045	0.00
23/08/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	0	0	0	0	0.00
23/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19470	19561	19470	19561	0.00
23/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19594	19556	19594	19556	0.00
23/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7328	7378	7328	7378	0.00
23/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
23/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21719	21803	21719	21803	0.00
23/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22137	22100	22137	22100	0.00
23/08/2007	JN02 On 07-February-08			jNote	10.0300	10.0520	0.1790	0.1794	0.00
23/08/2007	JN02 On 02-May-08			jNote	9.9300	9.9500	0.1789	0.1791	0.00
23/08/2007	JN02 On 01-November-07			jNote	10.1200	10.1480	0.1820	0.1825	0.00
23/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24545	24863	24545	24863	0.00
23/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6178	6092	6178	6092	0.00
23/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16783	16977	16783	16977	0.00
23/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16424	16294	16424	16294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22181	22659	22181	22659	0.00
23/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2068	2013	2068	2013	0.00
23/08/2007	JN05 On 07-February-08			jNote	9.6200	9.6820	0.3769	0.3789	0.00
23/08/2007	JN05 On 02-May-08			jNote	9.5500	9.6130	0.3749	0.3768	0.00
23/08/2007	JN05 On 01-November-07			jNote	9.7000	9.7530	0.3791	0.3810	0.00
23/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28935	30756	28935	30756	0.00
23/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4571	4070	4571	4070	0.00
23/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	18424	19718	18424	19718	0.00
23/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14851	13796	14851	13796	0.00
23/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	28250	30296	28250	30296	0.00
23/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1074	881	1074	881	0.00
23/08/2007	JN10 On 07-February-08			jNote	9.1500	9.1780	0.5877	0.5886	0.00
23/08/2007	JN10 On 02-May-08			jNote	9.0800	9.1110	0.5859	0.5867	0.00
23/08/2007	JN10 On 01-November-07			jNote	9.2200	9.2470	0.5911	0.5919	0.00
23/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	18789	19962	18789	19962	0.00
23/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9220	8549	9220	8549	0.00
23/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	20145	21191	20145	21191	0.00
23/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13392	12644	13392	12644	0.00
23/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	17395	18817	17395	18817	0.00
23/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3419	3008	3419	3008	0.00
23/08/2007	JROD On 31-January-08			jRod	10.1300	10.1370	0.0107	0.0107	0.00
23/08/2007	JROD On 29-February-08			jRod	9.9300	9.9370	0.0143	0.0144	0.00
23/08/2007	JROD On 31-March-08			jRod	10.1000	10.1070	0.0155	0.0156	0.00
23/08/2007	JROD On 31-August-07			jRod	9.2000	9.2040	0.0033	0.0033	0.00
23/08/2007	JROD On 28-September-07			jRod	9.4800	9.4850	0.0039	0.0039	0.00
23/08/2007	JROD On 31-October-07			jRod	9.8600	9.8560	0.0048	0.0048	0.00
23/08/2007	JROD On 30-November-07			jRod	9.6900	9.6830	0.0086	0.0086	0.00
23/08/2007	JROD On 31-December-07			jRod	9.9100	9.9140	0.0097	0.0097	0.00
23/08/2007	OTH1 On 07-February-08			Index Future	258.7800	258.6170	258.7760	258.6170	0.00
23/08/2007	OTH1 On 01-November-07			Index Future	252.0500	251.8910	252.0470	251.8910	12.00
23/08/2007	R153 On 07-February-08			Bond Future	9.1100	9.1800	114.5852	114.4091	1,665.00
23/08/2007	R153 On 02-May-08			Bond Future	9.0800	9.1700	110.4188	110.2144	0.00
23/08/2007	R153 On 01-November-07			Bond Future	9.1700	9.2350	111.6884	111.5210	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2372	2072	2372	2072	0.00
23/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	22707	24167	22707	24167	0.00
23/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8960	8036	8960	8036	0.00
23/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10578	11698	10578	11698	0.00
23/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	291	227	291	227	0.00
23/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	24347	25958	24347	25958	0.00
23/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1446	1247	1446	1247	0.00
23/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	27819	29380	27819	29380	0.00
23/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	90	68	90	68	0.00
23/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	30800	32453	30800	32453	0.00
23/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	838	713	838	713	0.00
23/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	33291	34927	33291	34927	0.00
23/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	24	17	24	17	0.00
23/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	37438	39106	37438	39106	0.00
23/08/2007	R157 On 07-February-08			Bond Future	8.3500	8.4000	134.0978	133.7385	358.00
23/08/2007	R157 On 02-May-08			Bond Future	8.3000	8.3400	130.1541	129.8667	0.00
23/08/2007	R157 On 01-November-07			Bond Future	8.4200	8.4500	130.7077	130.4732	266.00
23/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	7685	6897	7685	6897	0.00
23/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	47412	50217	47412	50217	0.00
23/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	29971	28324	29971	28324	0.00
23/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	16949	18175	16949	18175	0.00
23/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	8904	8138	8904	8138	35.00
23/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	20035	21614	20035	21614	0.00
23/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1569	1391	1569	1391	0.00
23/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	47220	49387	47220	49387	0.00
23/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4460	3956	4460	3956	0.00
23/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	61364	64452	61364	64452	0.00
23/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	500	437	500	437	0.00
23/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63867	66149	63867	66149	0.00
23/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2415	2115	2415	2115	0.00
23/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	76788	80081	76788	80081	0.00
23/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	500	437	500	437	0.00
23/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63867	66149	63867	66149	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	130	112	130	112	0.00
23/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	81525	83852	81525	83852	0.00
23/08/2007	R186 On 07-February-08			Bond Future	8.0200	8.0000	125.4583	125.6288	0.00
23/08/2007	R186 On 02-May-08			Bond Future	7.9700	7.9550	128.2782	128.4486	0.00
23/08/2007	R186 On 01-November-07			Bond Future	8.0900	8.0700	127.2484	127.4185	0.00
23/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	22937	23695	22937	23695	0.00
23/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	53588	52642	53588	52642	0.00
23/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	42933	43921	42933	43921	0.00
23/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	39535	38819	39535	38819	0.00
23/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3781	4101	3781	4101	0.00
23/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	72853	71472	72853	71472	0.00
23/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14033	14581	14033	14581	0.00
23/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	74654	73497	74654	73497	0.00
23/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	7947	8312	7947	8312	0.00
23/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	99603	98263	99603	98263	0.00
23/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1275	1414	1275	1414	0.00
23/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	101643	100081	101643	100081	0.00
23/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	347	395	347	395	0.00
23/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	133143	131490	133143	131490	0.00
23/08/2007	R196 On 07-February-08			Bond Future	9.1000	9.2040	105.4227	105.3245	0.00
23/08/2007	R196 On 02-May-08			Bond Future	8.9400	9.0840	102.6575	102.5420	0.00
23/08/2007	R196 On 01-November-07			Bond Future	9.3300	9.3670	102.6382	102.5906	0.00
23/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3039	2692	3039	2692	0.00
23/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6526	7161	6526	7161	0.00
23/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4212	3643	4212	3643	0.00
23/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3707	4294	3707	4294	0.00
23/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	621	559	621	559	0.00
23/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7713	8127	7713	8127	0.00
23/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2202	1930	2202	1930	0.00
23/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8162	8872	8162	8872	0.00
23/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	260	231	260	231	0.00
23/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10441	10888	10441	10888	0.00
23/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1547	1341	1547	1341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9990	10765	9990	10765	0.00
23/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	95	83	95	83	0.00
23/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13378	13842	13378	13842	0.00
23/08/2007	R201 On 07-February-08			Bond Future	8.3300	8.3550	103.4092	103.2789	0.00
23/08/2007	R201 On 02-May-08			Bond Future	8.2600	8.2900	105.7698	105.5913	0.00
23/08/2007	R201 On 01-November-07			Bond Future	8.4300	8.4550	104.9702	104.8370	91.00
23/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6503	6222	6503	6222	0.00
23/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37326	38348	37326	38348	0.00
23/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	25146	24097	25146	24097	0.00
23/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12736	13471	12736	13471	0.00
23/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1447	1347	1447	1347	0.00
23/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38541	39773	38541	39773	0.00
23/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	502	465	502	465	0.00
23/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	51661	52956	51661	52956	0.00
23/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3833	3652	3833	3652	0.00
23/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	48302	49424	48302	49424	0.00
23/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	146	134	146	134	0.00
23/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	65607	66928	65607	66928	0.00
23/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2114	2006	2114	2006	0.00
23/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	60452	61647	60452	61647	0.00
23/08/2007	R203 On 07-February-08			Bond Future	8.1800	8.2100	103.8796	103.6496	0.00
23/08/2007	R203 On 02-May-08			Bond Future	8.1100	8.1500	102.0772	101.8172	0.00
23/08/2007	R203 On 01-November-07			Bond Future	8.2600	8.2950	101.1283	100.8625	0.00
23/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6257	5832	6257	5832	0.00
23/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	51984	53858	51984	53858	0.00
23/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	27530	26105	27530	26105	0.00
23/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	18470	19644	18470	19644	0.00
23/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1023	881	1023	881	0.00
23/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	52975	55491	52975	55491	0.00
23/08/2007	R204 On 07-February-08			Bond Future	8.1500	8.1800	100.0749	99.8632	0.00
23/08/2007	R204 On 02-May-08			Bond Future	8.0900	8.1250	102.3682	102.1233	0.00
23/08/2007	R204 On 01-November-07			Bond Future	8.2300	8.2550	101.3463	101.1685	0.00
23/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	12592	12081	12592	12081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	59966	61572	59966	61572	0.00
23/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	30358	28994	30358	28994	0.00
23/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	19224	20310	19224	20310	0.00
23/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3665	3488	3665	3488	0.00
23/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	57504	59103	57504	59103	0.00
23/08/2007	R206 On 07-February-08			Bond Future	8.3200	8.3400	96.8151	96.7028	0.00
23/08/2007	R206 On 02-May-08			Bond Future	8.2400	8.2650	99.0244	98.8930	0.00
23/08/2007	R206 On 01-November-07			Bond Future	8.4300	8.4500	97.9133	97.7979	0.00
23/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5373	5132	5373	5132	0.00
23/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	31202	32084	31202	32084	0.00
23/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	16365	15729	16365	15729	0.00
23/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15708	16386	15708	16386	0.00
23/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1096	1015	1096	1015	0.00
23/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32918	33991	32918	33991	0.00
23/08/2007	R207 On 07-February-08			Bond Future	8.1000	8.1200	94.1624	93.9818	0.00
23/08/2007	R207 On 02-May-08			Bond Future	8.0400	8.0700	96.3181	96.1026	0.00
23/08/2007	R207 On 01-November-07			Bond Future	8.1700	8.1950	95.2107	95.0292	0.00
23/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6791	6446	6791	6446	0.00
23/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	51179	52640	51179	52640	0.00
23/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	33132	31886	33132	31886	0.00
23/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	18184	19093	18184	19093	0.00
23/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1385	1273	1385	1273	0.00
23/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	51832	53535	51832	53535	0.00
23/08/2007	R209 On 07-February-08			Bond Future	7.6400	7.6250	86.3579	86.4581	659.00
23/08/2007	R209 On 02-May-08			Bond Future	7.5900	7.5750	85.1770	85.3285	0.00
23/08/2007	R209 On 01-November-07			Bond Future	7.7000	7.6800	84.0438	84.1928	0.00
23/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7879	8143	7879	8143	0.00
23/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	75573	74834	75573	74834	0.00
23/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	44586	45556	44586	45556	0.00
23/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	28692	28146	28692	28146	0.00
23/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1317	1465	1317	1465	0.00
23/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	75152	73809	75152	73809	0.00
23/08/2007	TRT1 On 07-February-08			Index Future	260.8000	260.5930	260.7950	260.5930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2007	TRT1 On 01-November-07			Index Future	254.0100	253.8150	254.0140	253.8150	400.00
24/08/2007	\$ / R On 17-March-08			Currency Future	7.4400	7.4719	7.4415	7.4719	6,104.00
24/08/2007	\$ / R On 17-September-07			Currency Future	7.2400	7.2724	7.2433	7.2724	2,212.00
24/08/2007	\$ / R On 14-December-07			Currency Future	7.3400	7.3686	7.3390	7.3686	23,750.00
24/08/2007	ALBI On 07-February-08			Index Future	259.2100	258.8360	259.2070	258.8360	0.00
24/08/2007	ALBI On 01-November-07			Index Future	252.2300	251.8700	252.2300	251.8700	0.00
24/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	66706	64108	66706	64108	0.00
24/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	14636	15748	14636	15748	0.00
24/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	14228	13059	14228	13059	0.00
24/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	31928	34359	31928	34359	0.00
24/08/2007	CRD1 On 07-February-08			Index Future	113.1100	112.9700	113.1050	112.9700	0.00
24/08/2007	CRD1 On 01-November-07			Index Future	110.1600	110.0320	110.1640	110.0320	8.00
24/08/2007	GOVI On 07-February-08			jGovi	264.3500	263.9710	264.3480	263.9710	45.00
24/08/2007	GOVI On 02-May-08			jGovi	270.8900	270.5005	270.8870	270.5005	0.00
24/08/2007	GOVI On 01-November-07			jGovi	257.4800	257.1070	257.4750	257.1070	178.00
24/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	24644	23003	24644	23003	0.00
24/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	31164	33293	31164	33293	0.00
24/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	87010	84249	87010	84249	0.00
24/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	18140	19244	18140	19244	0.00
24/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	802	676	802	676	0.00
24/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	76052	79606	76052	79606	0.00
24/08/2007	ILBI On 07-February-08			Index Future	286.0800	287.0970	286.0820	287.0970	0.00
24/08/2007	ILBI On 01-November-07			Index Future	278.3800	279.3700	278.3820	279.3700	0.00
24/08/2007	J153 On 31-August-10			jSwap	9.9400	9.9600	0.0739	0.0745	0.00
24/08/2007	J157 On 15-September-15			jSwap	9.5100	9.5350	0.0155	0.0169	0.00
24/08/2007	J186 On 21-December-26			jSwap	8.6000	8.6320	0.1019	0.1046	0.00
24/08/2007	J201 On 22-December-14			jSwap	9.5900	9.6180	0.1110	0.1123	0.00
24/08/2007	J203 On 15-September-17			jSwap	9.3400	9.3650	0.1252	0.1266	0.00
24/08/2007	J204 On 21-December-18			jSwap	9.2300	9.2590	0.1211	0.1232	0.00
24/08/2007	J207 On 15-January-20			jSwap	9.1200	9.1610	0.0823	0.0849	0.00
24/08/2007	JBAR On 21-December-05			jBar	10.1300	0.0000	0.0000	0.0000	0.00
24/08/2007	JFRA On 07-February-08			jFra	10.3300	10.3520	0.0251	0.0252	0.00
24/08/2007	JFRA On 02-May-08			jFra	10.3200	10.3490	0.0267	0.0268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	JFRA On 07-August-08			jFra	10.1800	10.1990	0.0248	0.0248	0.00
24/08/2007	JFRA On 01-November-07			jFra	10.2900	10.3050	0.0269	0.0269	0.00
24/08/2007	JFRA On 06-November-08			jFra	10.0800	10.0780	0.0245	0.0245	0.00
24/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17176	17252	17176	17252	0.00
24/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10276	10288	10276	10288	0.00
24/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16664	16729	16664	16729	0.00
24/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16480	16479	16480	16479	0.00
24/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19425	19470	19425	19470	0.00
24/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19585	19594	19585	19594	0.00
24/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7297	7328	7297	7328	0.00
24/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
24/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21691	21719	21691	21719	0.00
24/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22116	22137	22116	22137	0.00
24/08/2007	JN02 On 07-February-08			jNote	10.0100	10.0290	0.1788	0.1790	0.00
24/08/2007	JN02 On 02-May-08			jNote	9.9100	9.9320	0.1786	0.1789	0.00
24/08/2007	JN02 On 01-November-07			jNote	10.1000	10.1180	0.1818	0.1820	0.00
24/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24288	24545	24288	24545	0.00
24/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6239	6178	6239	6178	0.00
24/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16582	16783	16582	16783	0.00
24/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16564	16424	16564	16424	0.00
24/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21907	22181	21907	22181	0.00
24/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2078	2068	2078	2068	0.00
24/08/2007	JN05 On 07-February-08			jNote	9.6000	9.6220	0.3762	0.3769	0.00
24/08/2007	JN05 On 02-May-08			jNote	9.5300	9.5530	0.3741	0.3749	0.00
24/08/2007	JN05 On 01-November-07			jNote	9.6700	9.6950	0.3783	0.3791	0.00
24/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28172	28935	28172	28935	0.00
24/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4775	4571	4775	4571	0.00
24/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	17880	18424	17880	18424	0.00
24/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15288	14851	15288	14851	0.00
24/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	27362	28250	27362	28250	0.00
24/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1151	1074	1151	1074	0.00
24/08/2007	JN10 On 07-February-08			jNote	9.1200	9.1490	0.5866	0.5877	0.00
24/08/2007	JN10 On 02-May-08			jNote	9.0500	9.0830	0.5847	0.5859	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	JN10 On 01-November-07			jNote	9.1900	9.2180	0.5899	0.5911	0.00
24/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	17685	18789	17685	18789	0.00
24/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9907	9220	9907	9220	0.00
24/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	19091	20145	19091	20145	0.00
24/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	14204	13392	14204	13392	0.00
24/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	16099	17395	16099	17395	0.00
24/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3842	3419	3842	3419	0.00
24/08/2007	JROD On 31-January-08			jRod	10.1300	10.1310	0.0111	0.0107	0.00
24/08/2007	JROD On 29-February-08			jRod	9.9300	9.9300	0.0148	0.0143	0.00
24/08/2007	JROD On 31-March-08			jRod	10.1000	10.0970	0.0160	0.0155	0.00
24/08/2007	JROD On 31-August-07			jRod	9.2600	9.2040	0.0040	0.0033	0.00
24/08/2007	JROD On 28-September-07			jRod	9.4800	9.4840	0.0044	0.0039	0.00
24/08/2007	JROD On 31-October-07			jRod	9.8400	9.8590	0.0053	0.0048	0.00
24/08/2007	JROD On 30-November-07			jRod	9.6800	9.6850	0.0090	0.0086	0.00
24/08/2007	JROD On 31-December-07			jRod	9.9100	9.9130	0.0102	0.0097	0.00
24/08/2007	OTH1 On 07-February-08			Index Future	259.2500	258.7760	259.2540	258.7760	0.00
24/08/2007	OTH1 On 01-November-07			Index Future	252.5100	252.0470	252.5140	252.0470	12.00
24/08/2007	R153 On 07-February-08			Bond Future	9.0800	9.1050	114.6557	114.5852	1,665.00
24/08/2007	R153 On 02-May-08			Bond Future	9.0500	9.0750	110.4835	110.4188	0.00
24/08/2007	R153 On 01-November-07			Bond Future	9.1400	9.1700	111.7658	111.6884	70.00
24/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2491	2372	2491	2372	0.00
24/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	22120	22707	22120	22707	0.00
24/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9254	8960	9254	8960	0.00
24/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10224	10578	10224	10578	0.00
24/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	320	291	320	291	0.00
24/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	23602	24347	23602	24347	0.00
24/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1524	1446	1524	1446	0.00
24/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	27191	27819	27191	27819	0.00
24/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	100	90	100	90	0.00
24/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	30036	30800	30036	30800	0.00
24/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	886	838	886	838	0.00
24/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	32634	33291	32634	33291	0.00
24/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	26	24	26	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	36667	37438	36667	37438	0.00
24/08/2007	R157 On 07-February-08			Bond Future	8.3200	8.3450	134.2943	134.0978	358.00
24/08/2007	R157 On 02-May-08			Bond Future	8.2700	8.2950	130.3461	130.1541	0.00
24/08/2007	R157 On 01-November-07			Bond Future	8.3900	8.4150	130.9091	130.7077	266.00
24/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8121	7685	8121	7685	0.00
24/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	45884	47412	45884	47412	0.00
24/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	31089	29971	31089	29971	0.00
24/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	16146	16949	16146	16949	0.00
24/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	9594	8904	9594	8904	35.00
24/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	18710	20035	18710	20035	0.00
24/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1731	1569	1731	1569	0.00
24/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	45368	47220	45368	47220	0.00
24/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4740	4460	4740	4460	0.00
24/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	59678	61364	59678	61364	0.00
24/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	557	500	557	500	0.00
24/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	61910	63867	61910	63867	0.00
24/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2580	2415	2580	2415	0.00
24/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	74989	76788	74989	76788	0.00
24/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	557	500	557	500	0.00
24/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	61910	63867	61910	63867	0.00
24/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	146	130	146	130	0.00
24/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	79527	81525	79527	81525	0.00
24/08/2007	R186 On 07-February-08			Bond Future	7.9900	8.0150	125.7997	125.4583	0.00
24/08/2007	R186 On 02-May-08			Bond Future	7.9400	7.9700	128.6193	128.2782	0.00
24/08/2007	R186 On 01-November-07			Bond Future	8.0600	8.0850	127.5891	127.2484	0.00
24/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	24160	22937	24160	22937	0.00
24/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	51398	53588	51398	53588	0.00
24/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	44679	42933	44679	42933	0.00
24/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	37869	39535	37869	39535	0.00
24/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4153	3781	4153	3781	0.00
24/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	69819	72853	69819	72853	0.00
24/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14874	14033	14874	14033	0.00
24/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	72081	74654	72081	74654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8477	7947	8477	7947	0.00
24/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	96719	99603	96719	99603	0.00
24/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1415	1275	1415	1275	0.00
24/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	98377	101643	98377	101643	0.00
24/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	388	347	388	347	0.00
24/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	129779	133143	129779	133143	0.00
24/08/2007	R196 On 07-February-08			Bond Future	9.1100	9.1040	105.4188	105.4227	0.00
24/08/2007	R196 On 02-May-08			Bond Future	8.9800	8.9350	102.6195	102.6575	0.00
24/08/2007	R196 On 01-November-07			Bond Future	9.2900	9.3280	102.6870	102.6382	0.00
24/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3011	3039	3011	3039	0.00
24/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6538	6526	6538	6526	0.00
24/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4008	4212	4008	4212	0.00
24/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3884	3707	3884	3707	0.00
24/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	692	621	692	621	0.00
24/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7295	7713	7295	7713	0.00
24/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2178	2202	2178	2202	0.00
24/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8178	8162	8178	8162	0.00
24/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	293	260	293	260	0.00
24/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9985	10441	9985	10441	0.00
24/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1527	1547	1527	1547	0.00
24/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10010	9990	10010	9990	0.00
24/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	108	95	108	95	0.00
24/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12902	13378	12902	13378	0.00
24/08/2007	R201 On 07-February-08			Bond Future	8.3000	8.3300	103.5658	103.4092	0.00
24/08/2007	R201 On 02-May-08			Bond Future	8.2300	8.2550	105.9231	105.7698	0.00
24/08/2007	R201 On 01-November-07			Bond Future	8.4000	8.4300	105.1304	104.9702	91.00
24/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6864	6503	6864	6503	0.00
24/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36121	37326	36121	37326	0.00
24/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	26064	25146	26064	25146	0.00
24/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12121	12736	12121	12736	0.00
24/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1584	1447	1584	1447	0.00
24/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	37077	38541	37077	38541	0.00
24/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	554	502	554	502	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	50112	51661	50112	51661	0.00
24/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4067	3833	4067	3833	0.00
24/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	46970	48302	46970	48302	0.00
24/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	162	146	162	146	0.00
24/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	64022	65607	64022	65607	0.00
24/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2255	2114	2255	2114	0.00
24/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	59027	60452	59027	60452	0.00
24/08/2007	R203 On 07-February-08			Bond Future	8.1500	8.1750	104.0773	103.8796	0.00
24/08/2007	R203 On 02-May-08			Bond Future	8.0800	8.1100	102.2727	102.0772	0.00
24/08/2007	R203 On 01-November-07			Bond Future	8.2300	8.2550	101.3283	101.1283	0.00
24/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6636	6257	6636	6257	0.00
24/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	50386	51984	50386	51984	0.00
24/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	28622	27530	28622	27530	0.00
24/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	17606	18470	17606	18470	0.00
24/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1135	1023	1135	1023	0.00
24/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	51087	52975	51087	52975	0.00
24/08/2007	R204 On 07-February-08			Bond Future	8.1200	8.1500	100.2872	100.0749	0.00
24/08/2007	R204 On 02-May-08			Bond Future	8.0600	8.0900	102.5788	102.3682	0.00
24/08/2007	R204 On 01-November-07			Bond Future	8.2000	8.2300	101.5601	101.3463	0.00
24/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13122	12592	13122	12592	0.00
24/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	58373	59966	58373	59966	0.00
24/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	31554	30358	31554	30358	0.00
24/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	18315	19224	18315	19224	0.00
24/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3908	3665	3908	3665	0.00
24/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	55607	57504	55607	57504	0.00
24/08/2007	R206 On 07-February-08			Bond Future	8.2900	8.3150	96.9502	96.8151	0.00
24/08/2007	R206 On 02-May-08			Bond Future	8.2100	8.2350	99.1559	99.0244	0.00
24/08/2007	R206 On 01-November-07			Bond Future	8.4000	8.4250	98.0520	97.9133	0.00
24/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5683	5373	5683	5373	0.00
24/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30161	31202	30161	31202	0.00
24/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	17019	16365	17019	16365	0.00
24/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15046	15708	15046	15708	0.00
24/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1207	1096	1207	1096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	31642	32918	31642	32918	0.00
24/08/2007	R207 On 07-February-08			Bond Future	8.0700	8.0950	94.3798	94.1624	0.00
24/08/2007	R207 On 02-May-08			Bond Future	8.0100	8.0400	96.5343	96.3181	0.00
24/08/2007	R207 On 01-November-07			Bond Future	8.1400	8.1700	95.4291	95.2107	0.00
24/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	7237	6791	7237	6791	0.00
24/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	49452	51179	49452	51179	0.00
24/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	34410	33132	34410	33132	0.00
24/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	17301	18184	17301	18184	0.00
24/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1541	1385	1541	1385	0.00
24/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	49804	51832	49804	51832	0.00
24/08/2007	R209 On 07-February-08			Bond Future	7.6100	7.6350	86.6593	86.3579	659.00
24/08/2007	R209 On 02-May-08			Bond Future	7.5600	7.5900	85.4804	85.1770	0.00
24/08/2007	R209 On 01-November-07			Bond Future	7.6700	7.6950	84.3423	84.0438	0.00
24/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8435	7879	8435	7879	0.00
24/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	73114	75573	73114	75573	0.00
24/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	46328	44586	46328	44586	0.00
24/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	27399	28692	27399	28692	0.00
24/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1482	1317	1482	1317	0.00
24/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	72332	75152	72332	75152	0.00
24/08/2007	TRT1 On 07-February-08			Index Future	261.1700	260.7950	261.1700	260.7950	0.00
24/08/2007	TRT1 On 01-November-07			Index Future	254.3800	254.0140	254.3800	254.0140	400.00
27/08/2007	\$ / R On 17-March-08			Currency Future	7.4300	7.4415	7.4336	7.4415	6,104.00
27/08/2007	\$ / R On 17-September-07			Currency Future	7.2400	7.2433	7.2384	7.2433	2,212.00
27/08/2007	\$ / R On 14-December-07			Currency Future	7.3300	7.3390	7.3322	7.3390	23,750.00
27/08/2007	ALBI On 07-February-08			Index Future	259.8100	259.2070	259.8090	259.2070	0.00
27/08/2007	ALBI On 01-November-07			Index Future	252.8300	252.2300	252.8280	252.2300	0.00
27/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	70927	66706	70927	66706	0.00
27/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	12837	14636	12837	14636	0.00
27/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	16141	14228	16141	14228	0.00
27/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	27861	31928	27861	31928	0.00
27/08/2007	CRD1 On 07-February-08			Index Future	113.3600	113.1050	113.3550	113.1050	0.00
27/08/2007	CRD1 On 01-November-07			Index Future	110.4100	110.1640	110.4080	110.1640	8.00
27/08/2007	GOVI On 07-February-08			jGovi	264.9900	264.3480	264.9850	264.3480	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2007	GOVI On 02-May-08			jGovi	271.5400	270.8870	271.5405	270.8870	0.00
27/08/2007	GOVI On 01-November-07			jGovi	258.1000	257.4750	258.0975	257.4750	178.00
27/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	27490	24644	27490	24644	0.00
27/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	27640	31164	27640	31164	0.00
27/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	91690	87010	91690	87010	0.00
27/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	16285	18140	16285	18140	0.00
27/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	1016	802	1016	802	0.00
27/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	70041	76052	70041	76052	0.00
27/08/2007	ILBI On 07-February-08			Index Future	285.6900	286.0820	285.6880	286.0820	0.00
27/08/2007	ILBI On 01-November-07			Index Future	278.0100	278.3820	278.0120	278.3820	0.00
27/08/2007	J153 On 31-August-10			jSwap	9.9000	9.9410	0.0728	0.0739	0.00
27/08/2007	J157 On 15-September-15			jSwap	9.4600	9.5110	0.0126	0.0155	0.00
27/08/2007	J186 On 21-December-26			jSwap	8.5500	8.6000	0.0977	0.1019	0.00
27/08/2007	J201 On 22-December-14			jSwap	9.5400	9.5910	0.1084	0.1110	0.00
27/08/2007	J203 On 15-September-17			jSwap	9.3000	9.3410	0.1227	0.1252	0.00
27/08/2007	J204 On 21-December-18			jSwap	9.1900	9.2270	0.1187	0.1211	0.00
27/08/2007	J207 On 15-January-20			jSwap	9.0900	9.1240	0.0797	0.0823	0.00
27/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1250	0.0000	0.0000	0.00
27/08/2007	JFRA On 07-February-08			jFra	10.2800	10.3270	0.0250	0.0251	0.00
27/08/2007	JFRA On 02-May-08			jFra	10.2700	10.3230	0.0266	0.0267	0.00
27/08/2007	JFRA On 07-August-08			jFra	10.1100	10.1840	0.0246	0.0248	0.00
27/08/2007	JFRA On 01-November-07			jFra	10.2700	10.2930	0.0268	0.0269	0.00
27/08/2007	JFRA On 06-November-08			jFra	10.0000	10.0750	0.0243	0.0245	0.00
27/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16990	17176	16990	17176	0.00
27/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10207	10276	10207	10276	0.00
27/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16492	16664	16492	16664	0.00
27/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16456	16480	16456	16480	0.00
27/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19248	19425	19248	19425	0.00
27/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19598	19585	19598	19585	0.00
27/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7248	7297	7248	7297	0.00
27/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
27/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21521	21691	21521	21691	0.00
27/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22142	22116	22142	22116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2007	JN02 On 07-February-08			jNote	9.9500	10.0110	0.1778	0.1788	0.00
27/08/2007	JN02 On 02-May-08			jNote	9.8600	9.9130	0.1777	0.1786	0.00
27/08/2007	JN02 On 01-November-07			jNote	10.0500	10.1020	0.1809	0.1818	0.00
27/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23459	24288	23459	24288	0.00
27/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6452	6239	6452	6239	0.00
27/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15982	16582	15982	16582	0.00
27/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16992	16564	16992	16564	0.00
27/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20955	21907	20955	21907	0.00
27/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2141	2078	2141	2078	0.00
27/08/2007	JN05 On 07-February-08			jNote	9.5400	9.5970	0.3743	0.3762	0.00
27/08/2007	JN05 On 02-May-08			jNote	9.4700	9.5280	0.3723	0.3741	0.00
27/08/2007	JN05 On 01-November-07			jNote	9.6100	9.6700	0.3765	0.3783	0.00
27/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	26324	28172	26324	28172	0.00
27/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	5287	4775	5287	4775	0.00
27/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	16571	17880	16571	17880	0.00
27/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	16374	15288	16374	15288	0.00
27/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	25267	27362	25267	27362	0.00
27/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1333	1151	1333	1151	0.00
27/08/2007	JN10 On 07-February-08			jNote	9.0800	9.1210	0.5849	0.5866	0.00
27/08/2007	JN10 On 02-May-08			jNote	9.0100	9.0540	0.5831	0.5847	0.00
27/08/2007	JN10 On 01-November-07			jNote	9.1500	9.1910	0.5883	0.5899	0.00
27/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15893	17685	15893	17685	0.00
27/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	11061	9907	11061	9907	0.00
27/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	17469	19091	17469	19091	0.00
27/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	15485	14204	15485	14204	0.00
27/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	13912	16099	13912	16099	0.00
27/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4586	3842	4586	3842	0.00
27/08/2007	JROD On 31-January-08			jRod	10.1200	10.1260	0.0106	0.0111	0.00
27/08/2007	JROD On 29-February-08			jRod	9.9200	9.9290	0.0143	0.0148	0.00
27/08/2007	JROD On 31-March-08			jRod	10.0900	10.0980	0.0155	0.0160	0.00
27/08/2007	JROD On 31-August-07			jRod	9.2000	9.2630	0.0033	0.0040	0.00
27/08/2007	JROD On 28-September-07			jRod	9.4700	9.4760	0.0039	0.0044	0.00
27/08/2007	JROD On 31-October-07			jRod	9.8200	9.8420	0.0048	0.0053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2007	JROD On 30-November-07			jRod	9.6600	9.6750	0.0085	0.0090	0.00
27/08/2007	JROD On 31-December-07			jRod	9.8900	9.9050	0.0096	0.0102	0.00
27/08/2007	OTH1 On 07-February-08			Index Future	260.0100	259.2540	260.0090	259.2540	0.00
27/08/2007	OTH1 On 01-November-07			Index Future	253.2500	252.5140	253.2510	252.5140	12.00
27/08/2007	R153 On 07-February-08			Bond Future	9.0300	9.0750	114.7734	114.6557	1,665.00
27/08/2007	R153 On 02-May-08			Bond Future	9.0000	9.0450	110.5913	110.4835	0.00
27/08/2007	R153 On 01-November-07			Bond Future	9.0900	9.1400	111.8950	111.7658	124.00
27/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2674	2491	2674	2491	0.00
27/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	21126	22120	21126	22120	0.00
27/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9732	9254	9732	9254	0.00
27/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	9624	10224	9624	10224	0.00
27/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	358	320	358	320	0.00
27/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	22348	23602	22348	23602	0.00
27/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1642	1524	1642	1524	0.00
27/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	26133	27191	26133	27191	0.00
27/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	111	100	111	100	0.00
27/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	28755	30036	28755	30036	0.00
27/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	958	886	958	886	0.00
27/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	31529	32634	31529	32634	0.00
27/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	29	26	29	26	0.00
27/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	35378	36667	35378	36667	0.00
27/08/2007	R157 On 07-February-08			Bond Future	8.2800	8.3150	134.5569	134.2943	358.00
27/08/2007	R157 On 02-May-08			Bond Future	8.2300	8.2650	130.6028	130.3461	0.00
27/08/2007	R157 On 01-November-07			Bond Future	8.3500	8.3850	131.1784	130.9091	266.00
27/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8645	8121	8645	8121	0.00
27/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	43782	45884	43782	45884	0.00
27/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	32549	31089	32549	31089	0.00
27/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	15041	16146	15041	16146	0.00
27/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	10417	9594	10417	9594	35.00
27/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	16841	18710	16841	18710	0.00
27/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1888	1731	1888	1731	0.00
27/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	42833	45368	42833	45368	0.00
27/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5065	4740	5065	4740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	57377	59678	57377	59678	0.00
27/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	604	557	604	557	0.00
27/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	59264	61910	59264	61910	0.00
27/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2766	2580	2766	2580	0.00
27/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	72548	74989	72548	74989	0.00
27/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	604	557	604	557	0.00
27/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	59264	61910	59264	61910	0.00
27/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	156	146	156	146	0.00
27/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	76844	79527	76844	79527	0.00
27/08/2007	R186 On 07-February-08			Bond Future	7.9500	7.9850	126.2570	125.7997	0.00
27/08/2007	R186 On 02-May-08			Bond Future	7.9000	7.9400	129.0764	128.6193	0.00
27/08/2007	R186 On 01-November-07			Bond Future	8.0200	8.0550	128.0455	127.5891	0.00
27/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	25698	24160	25698	24160	0.00
27/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	48362	51398	48362	51398	0.00
27/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	46953	44679	46953	44679	0.00
27/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	35572	37869	35572	37869	0.00
27/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4531	4153	4531	4153	0.00
27/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	65633	69819	65633	69819	0.00
27/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	15906	14874	15906	14874	0.00
27/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	68539	72081	68539	72081	0.00
27/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	9109	8477	9109	8477	0.00
27/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	92777	96719	92777	96719	0.00
27/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1536	1415	1536	1415	0.00
27/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	93934	98377	93934	98377	0.00
27/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	416	388	416	388	0.00
27/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	125242	129779	125242	129779	0.00
27/08/2007	R196 On 07-February-08			Bond Future	9.0400	9.1080	105.4876	105.4188	0.00
27/08/2007	R196 On 02-May-08			Bond Future	8.9100	8.9840	102.6761	102.6195	0.00
27/08/2007	R196 On 01-November-07			Bond Future	9.2300	9.2880	102.7592	102.6870	0.00
27/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3241	3011	3241	3011	0.00
27/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6080	6538	6080	6538	0.00
27/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4278	4008	4278	4008	0.00
27/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3588	3884	3588	3884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	787	692	787	692	0.00
27/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6669	7295	6669	7295	0.00
27/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2356	2178	2356	2178	0.00
27/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7668	8178	7668	8178	0.00
27/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	335	293	335	293	0.00
27/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9306	9985	9306	9985	0.00
27/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1660	1527	1660	1527	0.00
27/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9454	10010	9454	10010	0.00
27/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	123	108	123	108	0.00
27/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12197	12902	12197	12902	0.00
27/08/2007	R201 On 07-February-08			Bond Future	8.2600	8.3000	103.7751	103.5658	0.00
27/08/2007	R201 On 02-May-08			Bond Future	8.1900	8.2250	106.1279	105.9231	0.00
27/08/2007	R201 On 01-November-07			Bond Future	8.3600	8.4000	105.3444	105.1304	91.00
27/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	7297	6864	7297	6864	0.00
27/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	34461	36121	34461	36121	0.00
27/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	27265	26064	27265	26064	0.00
27/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	11273	12121	11273	12121	0.00
27/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1714	1584	1714	1584	0.00
27/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	35066	37077	35066	37077	0.00
27/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	595	554	595	554	0.00
27/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	48013	50112	48013	50112	0.00
27/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4340	4067	4340	4067	0.00
27/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	45150	46970	45150	46970	0.00
27/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	171	162	171	162	0.00
27/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	61891	64022	61891	64022	0.00
27/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2414	2255	2414	2255	0.00
27/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	57092	59027	57092	59027	0.00
27/08/2007	R203 On 07-February-08			Bond Future	8.1200	8.1450	104.2755	104.0773	0.00
27/08/2007	R203 On 02-May-08			Bond Future	8.0500	8.0800	102.4687	102.2727	0.00
27/08/2007	R203 On 01-November-07			Bond Future	8.2000	8.2250	101.5288	101.3283	0.00
27/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6936	6636	6936	6636	0.00
27/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	48704	50386	48704	50386	0.00
27/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	29655	28622	29655	28622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	16679	17606	16679	17606	0.00
27/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1183	1135	1183	1135	0.00
27/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	49131	51087	49131	51087	0.00
27/08/2007	R204 On 07-February-08			Bond Future	8.0800	8.1200	100.5711	100.2872	0.00
27/08/2007	R204 On 02-May-08			Bond Future	8.0200	8.0600	102.8606	102.5788	0.00
27/08/2007	R204 On 01-November-07			Bond Future	8.1600	8.2000	101.8463	101.5601	0.00
27/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13728	13122	13728	13122	0.00
27/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	56139	58373	56139	58373	0.00
27/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	33122	31554	33122	31554	0.00
27/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	17065	18315	17065	18315	0.00
27/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	4106	3908	4106	3908	0.00
27/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	52944	55607	52944	55607	0.00
27/08/2007	R206 On 07-February-08			Bond Future	8.2500	8.2850	97.1306	96.9502	0.00
27/08/2007	R206 On 02-May-08			Bond Future	8.1700	8.2050	99.3317	99.1559	0.00
27/08/2007	R206 On 01-November-07			Bond Future	8.3600	8.3950	98.2374	98.0520	0.00
27/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6058	5683	6058	5683	0.00
27/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	28732	30161	28732	30161	0.00
27/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	17866	17019	17866	17019	0.00
27/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	14136	15046	14136	15046	0.00
27/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1314	1207	1314	1207	0.00
27/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	29895	31642	29895	31642	0.00
27/08/2007	R207 On 07-February-08			Bond Future	8.0300	8.0650	94.6706	94.3798	0.00
27/08/2007	R207 On 02-May-08			Bond Future	7.9700	8.0100	96.8235	96.5343	0.00
27/08/2007	R207 On 01-November-07			Bond Future	8.1000	8.1400	95.7214	95.4291	0.00
27/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	7783	7237	7783	7237	0.00
27/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	47090	49452	47090	49452	0.00
27/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	36088	34410	36088	34410	0.00
27/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	16087	17301	16087	17301	0.00
27/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1695	1541	1695	1541	0.00
27/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	47035	49804	47035	49804	0.00
27/08/2007	R209 On 07-February-08			Bond Future	7.5700	7.6050	87.0639	86.6593	659.00
27/08/2007	R209 On 02-May-08			Bond Future	7.5200	7.5600	85.8878	85.4804	0.00
27/08/2007	R209 On 01-November-07			Bond Future	7.6300	7.6650	84.7430	84.3423	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	9119	8435	9119	8435	0.00
27/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	69752	73114	69752	73114	0.00
27/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	48613	46328	48613	46328	0.00
27/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	25610	27399	25610	27399	0.00
27/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1645	1482	1645	1482	0.00
27/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	68488	72332	68488	72332	0.00
27/08/2007	TRT1 On 07-February-08			Index Future	261.8000	261.1700	261.8030	261.1700	0.00
27/08/2007	TRT1 On 01-November-07			Index Future	255.0000	254.3800	254.9980	254.3800	400.00
28/08/2007	\$ / R On 17-March-08			Currency Future	7.4800	7.4336	7.4821	7.4336	6,100.00
28/08/2007	\$ / R On 17-September-07			Currency Future	7.2800	7.2384	7.2848	7.2384	2,112.00
28/08/2007	\$ / R On 14-December-07			Currency Future	7.3800	7.3322	7.3796	7.3322	23,400.00
28/08/2007	ALBI On 07-February-08			Index Future	259.8100	259.8090	259.8090	259.8090	0.00
28/08/2007	ALBI On 01-November-07			Index Future	252.8300	252.8280	252.8280	252.8280	0.00
28/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	70843	70927	70843	70927	0.00
28/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	12753	12837	12753	12837	0.00
28/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	15981	16141	15981	16141	0.00
28/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	27701	27861	27701	27861	0.00
28/08/2007	CRD1 On 07-February-08			Index Future	113.2200	113.3550	113.2190	113.3550	0.00
28/08/2007	CRD1 On 01-November-07			Index Future	110.2800	110.4080	110.2770	110.4080	8.00
28/08/2007	GOVI On 07-February-08			jGovi	264.6000	264.9850	264.6030	264.9850	30.00
28/08/2007	GOVI On 02-May-08			jGovi	271.1500	271.5405	271.1490	271.5405	0.00
28/08/2007	GOVI On 01-November-07			jGovi	257.7300	258.0975	257.7270	258.0975	60.00
28/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	25522	27490	25522	27490	0.00
28/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	29492	27640	29492	27640	0.00
28/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	88669	91690	88669	91690	0.00
28/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	17179	16285	17179	16285	0.00
28/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	794	1016	794	1016	0.00
28/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	73524	70041	73524	70041	0.00
28/08/2007	ILBI On 07-February-08			Index Future	285.6900	285.6880	285.6880	285.6880	0.00
28/08/2007	ILBI On 01-November-07			Index Future	278.0100	278.0120	278.0120	278.0120	0.00
28/08/2007	J153 On 31-August-10			jSwap	9.9000	9.9000	0.0729	0.0728	0.00
28/08/2007	J157 On 15-September-15			jSwap	9.4800	9.4610	0.0138	0.0126	0.00
28/08/2007	J186 On 21-December-26			jSwap	8.5500	8.5500	0.0976	0.0977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2007	J201 On 22-December-14			jSwap	9.5600	9.5370	0.1096	0.1084	0.00
28/08/2007	J203 On 15-September-17			jSwap	9.3100	9.2980	0.1235	0.1227	0.00
28/08/2007	J204 On 21-December-18			jSwap	9.2000	9.1870	0.1197	0.1187	0.00
28/08/2007	J207 On 15-January-20			jSwap	9.1000	9.0850	0.0809	0.0797	0.00
28/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1170	0.0000	0.0000	0.00
28/08/2007	JFRA On 07-February-08			jFra	10.2900	10.2800	0.0250	0.0250	0.00
28/08/2007	JFRA On 02-May-08			jFra	10.2800	10.2660	0.0266	0.0266	0.00
28/08/2007	JFRA On 07-August-08			jFra	10.1400	10.1060	0.0246	0.0246	0.00
28/08/2007	JFRA On 01-November-07			jFra	10.2700	10.2740	0.0268	0.0268	0.00
28/08/2007	JFRA On 06-November-08			jFra	10.0200	9.9950	0.0244	0.0243	0.00
28/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16963	16990	16963	16990	0.00
28/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10158	10207	10158	10207	0.00
28/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16474	16492	16474	16492	0.00
28/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16407	16456	16407	16456	0.00
28/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19259	19248	19259	19248	0.00
28/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19529	19598	19529	19598	0.00
28/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7245	7248	7245	7248	0.00
28/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
28/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21521	21521	21521	21521	0.00
28/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22090	22142	22090	22142	0.00
28/08/2007	JN02 On 07-February-08			jNote	9.9600	9.9520	0.1780	0.1778	0.00
28/08/2007	JN02 On 02-May-08			jNote	9.8600	9.8560	0.1778	0.1777	0.00
28/08/2007	JN02 On 01-November-07			jNote	10.0600	10.0450	0.1811	0.1809	0.00
28/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23558	23459	23558	23459	0.00
28/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6357	6452	6357	6452	0.00
28/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16019	15982	16019	15982	0.00
28/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16885	16992	16885	16992	0.00
28/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21086	20955	21086	20955	0.00
28/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2059	2141	2059	2141	0.00
28/08/2007	JN05 On 07-February-08			jNote	9.5500	9.5360	0.3749	0.3743	0.00
28/08/2007	JN05 On 02-May-08			jNote	9.4900	9.4670	0.3729	0.3723	0.00
28/08/2007	JN05 On 01-November-07			jNote	9.6300	9.6110	0.3770	0.3765	0.00
28/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	26806	26324	26806	26324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	5069	5287	5069	5287	0.00
28/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	16929	16571	16929	16571	0.00
28/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15946	16374	15946	16374	0.00
28/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	25743	25267	25743	25267	0.00
28/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1227	1333	1227	1333	0.00
28/08/2007	JN10 On 07-February-08			jNote	9.0900	9.0750	0.5856	0.5849	0.00
28/08/2007	JN10 On 02-May-08			jNote	9.0300	9.0090	0.5838	0.5831	0.00
28/08/2007	JN10 On 01-November-07			jNote	9.1600	9.1450	0.5890	0.5883	0.00
28/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	16461	15893	16461	15893	0.00
28/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	10538	11061	10538	11061	0.00
28/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	18037	17469	18037	17469	0.00
28/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	14889	15485	14889	15485	0.00
28/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	14545	13912	14545	13912	0.00
28/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4197	4586	4197	4586	0.00
28/08/2007	JROD On 31-January-08			jRod	10.1100	10.1160	0.0106	0.0106	0.00
28/08/2007	JROD On 29-February-08			jRod	9.9200	9.9220	0.0143	0.0143	0.00
28/08/2007	JROD On 31-March-08			jRod	10.0800	10.0880	0.0155	0.0155	0.00
28/08/2007	JROD On 31-August-07			jRod	9.2000	9.2010	0.0033	0.0033	0.00
28/08/2007	JROD On 28-September-07			jRod	9.4600	9.4650	0.0039	0.0039	0.00
28/08/2007	JROD On 31-October-07			jRod	9.8200	9.8220	0.0047	0.0048	0.00
28/08/2007	JROD On 30-November-07			jRod	9.6600	9.6640	0.0085	0.0085	0.00
28/08/2007	JROD On 31-December-07			jRod	9.8900	9.8940	0.0096	0.0096	0.00
28/08/2007	OTH1 On 07-February-08			Index Future	259.5100	260.0090	259.5100	260.0090	0.00
28/08/2007	OTH1 On 01-November-07			Index Future	252.7700	253.2510	252.7660	253.2510	12.00
28/08/2007	R153 On 07-February-08			Bond Future	9.0500	9.0250	114.7263	114.7734	1,665.00
28/08/2007	R153 On 02-May-08			Bond Future	9.0200	8.9950	110.5482	110.5913	0.00
28/08/2007	R153 On 01-November-07			Bond Future	9.1100	9.0900	111.8433	111.8950	124.00
28/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2556	2674	2556	2674	0.00
28/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	21479	21126	21479	21126	0.00
28/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9496	9732	9496	9732	0.00
28/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	9819	9624	9819	9624	0.00
28/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	316	358	316	358	0.00
28/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	22824	22348	22824	22348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1560	1642	1560	1642	0.00
28/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	26522	26133	26522	26133	0.00
28/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	95	111	95	111	0.00
28/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	29257	28755	29257	28755	0.00
28/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	904	958	904	958	0.00
28/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	31946	31529	31946	31529	0.00
28/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	24	29	24	29	0.00
28/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	35890	35378	35890	35378	0.00
28/08/2007	R157 On 07-February-08			Bond Future	8.3100	8.2750	134.3599	134.5569	358.00
28/08/2007	R157 On 02-May-08			Bond Future	8.2600	8.2250	130.4102	130.6028	0.00
28/08/2007	R157 On 01-November-07			Bond Future	8.3800	8.3450	130.9764	131.1784	266.00
28/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8077	8645	8077	8645	0.00
28/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	45184	43782	45184	43782	0.00
28/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	31307	32549	31307	32549	0.00
28/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	15723	15041	15723	15041	0.00
28/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	9475	10417	9475	10417	35.00
28/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	17920	16841	17920	16841	0.00
28/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1619	1888	1619	1888	0.00
28/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	44583	42833	44583	42833	0.00
28/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4685	5065	4685	5065	0.00
28/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	58968	57377	58968	57377	0.00
28/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	498	604	498	604	0.00
28/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	61179	59264	61179	59264	0.00
28/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2530	2766	2530	2766	0.00
28/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	74283	72548	74283	72548	0.00
28/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	498	604	498	604	0.00
28/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	61179	59264	61179	59264	0.00
28/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	123	156	123	156	0.00
28/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	78832	76844	78832	76844	0.00
28/08/2007	R186 On 07-February-08			Bond Future	7.9800	7.9450	125.9138	126.2570	0.00
28/08/2007	R186 On 02-May-08			Bond Future	7.9300	7.9000	128.7334	129.0764	0.00
28/08/2007	R186 On 01-November-07			Bond Future	8.0500	8.0150	127.7029	128.0455	0.00
28/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	24196	25698	24196	25698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	50293	48362	50293	48362	0.00
28/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	44973	46953	44973	46953	0.00
28/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	37023	35572	37023	35572	0.00
28/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3929	4531	3929	4531	0.00
28/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	68456	65633	68456	65633	0.00
28/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14829	15906	14829	15906	0.00
28/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	70895	68539	70895	68539	0.00
28/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8398	9109	8398	9109	0.00
28/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	95500	92777	95500	92777	0.00
28/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1285	1536	1285	1536	0.00
28/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	97109	93934	97109	93934	0.00
28/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	334	416	334	416	0.00
28/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	128585	125242	128585	125242	0.00
28/08/2007	R196 On 07-February-08			Bond Future	9.0700	9.0380	105.4600	105.4876	0.00
28/08/2007	R196 On 02-May-08			Bond Future	8.9400	8.9110	102.6529	102.6761	0.00
28/08/2007	R196 On 01-November-07			Bond Future	9.2600	9.2290	102.7274	102.7592	0.00
28/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3118	3241	3118	3241	0.00
28/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6232	6080	6232	6080	0.00
28/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4148	4278	4148	4278	0.00
28/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3690	3588	3690	3588	0.00
28/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	710	787	710	787	0.00
28/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6910	6669	6910	6669	0.00
28/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2257	2356	2257	2356	0.00
28/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7844	7668	7844	7668	0.00
28/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	295	335	295	335	0.00
28/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9584	9306	9584	9306	0.00
28/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1582	1660	1582	1660	0.00
28/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9652	9454	9652	9454	0.00
28/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	106	123	106	123	0.00
28/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12497	12197	12497	12197	0.00
28/08/2007	R201 On 07-February-08			Bond Future	8.2900	8.2600	103.6181	103.7751	0.00
28/08/2007	R201 On 02-May-08			Bond Future	8.2200	8.1850	105.9742	106.1279	0.00
28/08/2007	R201 On 01-November-07			Bond Future	8.3900	8.3600	105.1838	105.3444	91.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6828	7297	6828	7297	0.00
28/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	35563	34461	35563	34461	0.00
28/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	26248	27265	26248	27265	0.00
28/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	11793	11273	11793	11273	0.00
28/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1483	1714	1483	1714	0.00
28/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	36441	35066	36441	35066	0.00
28/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	498	595	498	595	0.00
28/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	49521	48013	49521	48013	0.00
28/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4022	4340	4022	4340	0.00
28/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	46402	45150	46402	45150	0.00
28/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	138	171	138	171	0.00
28/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	63463	61891	63463	61891	0.00
28/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2213	2414	2213	2414	0.00
28/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	58462	57092	58462	57092	0.00
28/08/2007	R203 On 07-February-08			Bond Future	8.1500	8.1150	104.0773	104.2755	0.00
28/08/2007	R203 On 02-May-08			Bond Future	8.0800	8.0500	102.2727	102.4687	0.00
28/08/2007	R203 On 01-November-07			Bond Future	8.2300	8.1950	101.3283	101.5288	0.00
28/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6445	6936	6445	6936	0.00
28/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	50194	48704	50194	48704	0.00
28/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	28445	29655	28445	29655	0.00
28/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	17429	16679	17429	16679	0.00
28/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	997	1183	997	1183	0.00
28/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	50950	49131	50950	49131	0.00
28/08/2007	R204 On 07-February-08			Bond Future	8.1100	8.0800	100.3581	100.5711	0.00
28/08/2007	R204 On 02-May-08			Bond Future	8.0500	8.0200	102.6492	102.8606	0.00
28/08/2007	R204 On 01-November-07			Bond Future	8.1900	8.1600	101.6316	101.8463	0.00
28/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13019	13728	13019	13728	0.00
28/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	57561	56139	57561	56139	0.00
28/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	31787	33122	31787	33122	0.00
28/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	17844	17065	17844	17065	0.00
28/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3677	4106	3677	4106	0.00
28/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	54662	52944	54662	52944	0.00
28/08/2007	R206 On 07-February-08			Bond Future	8.2800	8.2450	96.9952	97.1306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2007	R206 On 02-May-08			Bond Future	8.2000	8.1650	99.1998	99.3317	0.00
28/08/2007	R206 On 01-November-07			Bond Future	8.3900	8.3550	98.0983	98.2374	0.00
28/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5657	6058	5657	6058	0.00
28/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	29685	28732	29685	28732	0.00
28/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	17124	17866	17124	17866	0.00
28/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	14712	14136	14712	14136	0.00
28/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1128	1314	1128	1314	0.00
28/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	31100	29895	31100	29895	0.00
28/08/2007	R207 On 07-February-08			Bond Future	8.0800	8.0250	94.3072	94.6706	0.00
28/08/2007	R207 On 02-May-08			Bond Future	8.0200	7.9700	96.4622	96.8235	0.00
28/08/2007	R207 On 01-November-07			Bond Future	8.1500	8.1000	95.3562	95.7214	0.00
28/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6870	7783	6870	7783	0.00
28/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	49811	47090	49811	47090	0.00
28/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	33773	36088	33773	36088	0.00
28/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	17385	16087	17385	16087	0.00
28/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1308	1695	1308	1695	0.00
28/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	50299	47035	50299	47035	0.00
28/08/2007	R209 On 07-February-08			Bond Future	7.6000	7.5650	86.7601	87.0639	659.00
28/08/2007	R209 On 02-May-08			Bond Future	7.5500	7.5200	85.5820	85.8878	0.00
28/08/2007	R209 On 01-November-07			Bond Future	7.6600	7.6250	84.4422	84.7430	0.00
28/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8391	9119	8391	9119	0.00
28/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	72062	69752	72062	69752	0.00
28/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	46663	48613	46663	48613	0.00
28/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	26718	25610	26718	25610	0.00
28/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1368	1645	1368	1645	0.00
28/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	71218	68488	71218	68488	0.00
28/08/2007	TRT1 On 07-February-08			Index Future	261.4200	261.8030	261.4220	261.8030	0.00
28/08/2007	TRT1 On 01-November-07			Index Future	254.6300	254.9980	254.6280	254.9980	400.00
29/08/2007	\$ / R On 17-March-08			Currency Future	7.4600	7.4821	7.4568	7.4821	6,100.00
29/08/2007	\$ / R On 17-September-07			Currency Future	7.2600	7.2848	7.2562	7.2848	2,112.00
29/08/2007	\$ / R On 14-December-07			Currency Future	7.3500	7.3796	7.3525	7.3796	23,471.00
29/08/2007	ALBI On 07-February-08			Index Future	258.8100	259.8090	258.8060	259.8090	8.00
29/08/2007	ALBI On 01-November-07			Index Future	251.8400	252.8280	251.8370	252.8280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	63358	70843	63358	70843	0.00
29/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	15298	12753	15298	12753	0.00
29/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	12048	15981	12048	15981	0.00
29/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	33678	27701	33678	27701	0.00
29/08/2007	CRD1 On 07-February-08			Index Future	113.0600	113.2190	113.0640	113.2190	0.00
29/08/2007	CRD1 On 01-November-07			Index Future	110.0700	110.2770	110.0720	110.2770	8.00
29/08/2007	GOVI On 07-February-08			jGovi	264.1500	264.6030	264.1485	264.6030	15.00
29/08/2007	GOVI On 02-May-08			jGovi	270.8100	271.1490	270.8050	271.1490	0.00
29/08/2007	GOVI On 01-November-07			jGovi	257.1600	257.7270	257.1585	257.7270	60.00
29/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	23306	25522	23306	25522	0.00
29/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	31821	29492	31821	29492	0.00
29/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	86039	88669	86039	88669	0.00
29/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	17989	17179	17989	17179	0.00
29/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	543	794	543	794	0.00
29/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	78958	73524	78958	73524	0.00
29/08/2007	ILBI On 07-February-08			Index Future	285.4600	285.6880	285.4560	285.6880	0.00
29/08/2007	ILBI On 01-November-07			Index Future	277.7700	278.0120	277.7700	278.0120	0.00
29/08/2007	J153 On 31-August-10			jSwap	9.9600	9.9040	0.0744	0.0729	0.00
29/08/2007	J157 On 15-September-15			jSwap	9.5200	9.4820	0.0159	0.0138	0.00
29/08/2007	J186 On 21-December-26			jSwap	8.6100	8.5500	0.1030	0.0976	0.00
29/08/2007	J201 On 22-December-14			jSwap	9.6000	9.5600	0.1116	0.1096	0.00
29/08/2007	J203 On 15-September-17			jSwap	9.3400	9.3110	0.1255	0.1235	0.00
29/08/2007	J204 On 21-December-18			jSwap	9.2300	9.2030	0.1215	0.1197	0.00
29/08/2007	J207 On 15-January-20			jSwap	9.1300	9.1020	0.0828	0.0809	0.00
29/08/2007	JBAR On 21-December-05			jBar	0.0000	10.1170	0.0000	0.0000	0.00
29/08/2007	JFRA On 07-February-08			jFra	10.3700	10.2890	0.0252	0.0250	0.00
29/08/2007	JFRA On 02-May-08			jFra	10.3500	10.2780	0.0268	0.0266	0.00
29/08/2007	JFRA On 07-August-08			jFra	10.2100	10.1390	0.0248	0.0246	0.00
29/08/2007	JFRA On 01-November-07			jFra	10.3100	10.2730	0.0269	0.0268	0.00
29/08/2007	JFRA On 06-November-08			jFra	10.0800	10.0160	0.0245	0.0244	0.00
29/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17032	16963	17032	16963	0.00
29/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	10037	10158	10037	10158	0.00
29/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16534	16474	16534	16474	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16278	16407	16278	16407	0.00
29/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19314	19259	19314	19259	0.00
29/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19414	19529	19414	19529	0.00
29/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7334	7245	7334	7245	0.00
29/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
29/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21572	21521	21572	21521	0.00
29/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21985	22090	21985	22090	0.00
29/08/2007	JN02 On 07-February-08			jNote	10.0300	9.9630	0.1790	0.1780	0.00
29/08/2007	JN02 On 02-May-08			jNote	9.9300	9.8640	0.1788	0.1778	0.00
29/08/2007	JN02 On 01-November-07			jNote	10.1200	10.0570	0.1820	0.1811	0.00
29/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24337	23558	24337	23558	0.00
29/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5970	6357	5970	6357	0.00
29/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16567	16019	16567	16019	0.00
29/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16244	16885	16244	16885	0.00
29/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21939	21086	21939	21086	0.00
29/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1826	2059	1826	2059	0.00
29/08/2007	JN05 On 07-February-08			jNote	9.6100	9.5540	0.3765	0.3749	0.00
29/08/2007	JN05 On 02-May-08			jNote	9.5400	9.4870	0.3744	0.3729	0.00
29/08/2007	JN05 On 01-November-07			jNote	9.6800	9.6260	0.3787	0.3770	0.00
29/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28366	26806	28366	26806	0.00
29/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4506	5069	4506	5069	0.00
29/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	17939	16929	17939	16929	0.00
29/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14916	15946	14916	15946	0.00
29/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	27665	25743	27665	25743	0.00
29/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	954	1227	954	1227	0.00
29/08/2007	JN10 On 07-February-08			jNote	9.1200	9.0920	0.5865	0.5856	0.00
29/08/2007	JN10 On 02-May-08			jNote	9.0600	9.0270	0.5845	0.5838	0.00
29/08/2007	JN10 On 01-November-07			jNote	9.2000	9.1610	0.5900	0.5890	0.00
29/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	17600	16461	17600	16461	0.00
29/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9631	10538	9631	10538	0.00
29/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	18961	18037	18961	18037	0.00
29/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	14011	14889	14011	14889	0.00
29/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	16011	14545	16011	14545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3502	4197	3502	4197	0.00
29/08/2007	JROD On 31-January-08			jRod	10.1100	10.1120	0.0106	0.0106	0.00
29/08/2007	JROD On 29-February-08			jRod	9.9200	9.9190	0.0143	0.0143	0.00
29/08/2007	JROD On 31-March-08			jRod	10.0800	10.0840	0.0155	0.0155	0.00
29/08/2007	JROD On 31-August-07			jRod	9.2000	9.2010	0.0033	0.0033	0.00
29/08/2007	JROD On 28-September-07			jRod	9.4600	9.4610	0.0039	0.0039	0.00
29/08/2007	JROD On 31-October-07			jRod	9.8100	9.8160	0.0047	0.0047	0.00
29/08/2007	JROD On 30-November-07			jRod	9.6600	9.6600	0.0084	0.0085	0.00
29/08/2007	JROD On 31-December-07			jRod	9.8900	9.8900	0.0096	0.0096	0.00
29/08/2007	OTH1 On 07-February-08			Index Future	258.9200	259.5100	258.9190	259.5100	0.00
29/08/2007	OTH1 On 01-November-07			Index Future	252.0700	252.7660	252.0670	252.7660	12.00
29/08/2007	R153 On 07-February-08			Bond Future	9.0200	9.0450	114.7875	114.7263	1,665.00
29/08/2007	R153 On 02-May-08			Bond Future	8.9300	9.0150	110.7231	110.5482	0.00
29/08/2007	R153 On 01-November-07			Bond Future	9.1300	9.1100	111.7813	111.8433	124.00
29/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2664	2556	2664	2556	0.00
29/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20975	21479	20975	21479	0.00
29/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	10374	9496	10374	9496	0.00
29/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	8949	9819	8949	9819	0.00
29/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	273	316	273	316	0.00
29/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	23400	22824	23400	22824	0.00
29/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1631	1560	1631	1560	0.00
29/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25980	26522	25980	26522	0.00
29/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	80	95	80	95	0.00
29/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	29861	29257	29861	29257	0.00
29/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	948	904	948	904	0.00
29/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	31378	31946	31378	31946	0.00
29/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	19	24	19	24	0.00
29/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	36505	35890	36505	35890	0.00
29/08/2007	R157 On 07-February-08			Bond Future	8.3300	8.3050	134.2156	134.3599	358.00
29/08/2007	R157 On 02-May-08			Bond Future	8.2700	8.2550	130.3461	130.4102	0.00
29/08/2007	R157 On 01-November-07			Bond Future	8.4100	8.3750	130.7345	130.9764	266.00
29/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	7664	8077	7664	8077	0.00
29/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	46213	45184	46213	45184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	30869	31307	30869	31307	0.00
29/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	15926	15723	15926	15723	0.00
29/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	8434	9475	8434	9475	35.00
29/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	19296	17920	19296	17920	0.00
29/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1342	1619	1342	1619	0.00
29/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	46725	44583	46725	44583	0.00
29/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4409	4685	4409	4685	0.00
29/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	60134	58968	60134	58968	0.00
29/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	395	498	395	498	0.00
29/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63494	61179	63494	61179	0.00
29/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2360	2530	2360	2530	0.00
29/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	75555	74283	75555	74283	0.00
29/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	395	498	395	498	0.00
29/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63494	61179	63494	61179	0.00
29/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	93	123	93	123	0.00
29/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	81220	78832	81220	78832	0.00
29/08/2007	R186 On 07-February-08			Bond Future	8.0200	7.9750	125.3561	125.9138	0.00
29/08/2007	R186 On 02-May-08			Bond Future	7.9800	7.9300	128.1874	128.7334	0.00
29/08/2007	R186 On 01-November-07			Bond Future	8.0900	8.0450	127.2258	127.7029	0.00
29/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	21936	24196	21936	24196	0.00
29/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	53610	50293	53610	50293	0.00
29/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	41963	44973	41963	44973	0.00
29/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	39473	37023	39473	37023	0.00
29/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3223	3929	3223	3929	0.00
29/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	72522	68456	72522	68456	0.00
29/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	13239	14829	13239	14829	0.00
29/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	74881	70895	74881	70895	0.00
29/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	7371	8398	7371	8398	0.00
29/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	100049	95500	100049	95500	0.00
29/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1005	1285	1005	1285	0.00
29/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	101601	97109	101601	97109	0.00
29/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	248	334	248	334	0.00
29/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	133271	128585	133271	128585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	R196 On 07-February-08			Bond Future	9.1100	9.0660	105.4197	105.4600	0.00
29/08/2007	R196 On 02-May-08			Bond Future	8.9400	8.9410	102.6552	102.6529	0.00
29/08/2007	R196 On 01-November-07			Bond Future	9.3300	9.2550	102.6345	102.7274	0.00
29/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2950	3118	2950	3118	0.00
29/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6466	6232	6466	6232	0.00
29/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4152	4148	4152	4148	0.00
29/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3671	3690	3671	3690	0.00
29/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	540	710	540	710	0.00
29/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7668	6910	7668	6910	0.00
29/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2121	2257	2121	2257	0.00
29/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8111	7844	8111	7844	0.00
29/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	213	295	213	295	0.00
29/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10430	9584	10430	9584	0.00
29/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1477	1582	1477	1582	0.00
29/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9950	9652	9950	9652	0.00
29/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	72	106	72	106	0.00
29/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13392	12497	13392	12497	0.00
29/08/2007	R201 On 07-February-08			Bond Future	8.3400	8.2900	103.3571	103.6181	0.00
29/08/2007	R201 On 02-May-08			Bond Future	8.2700	8.2150	105.6933	105.9742	0.00
29/08/2007	R201 On 01-November-07			Bond Future	8.4300	8.3900	104.9489	105.1838	91.00
29/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6122	6828	6122	6828	0.00
29/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37467	35563	37467	35563	0.00
29/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	24467	26248	24467	26248	0.00
29/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12822	11793	12822	11793	0.00
29/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1203	1483	1203	1483	0.00
29/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38511	36441	38511	36441	0.00
29/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	386	498	386	498	0.00
29/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	51759	49521	51759	49521	0.00
29/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3553	4022	3553	4022	0.00
29/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	48543	46402	48543	46402	0.00
29/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	102	138	102	138	0.00
29/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	65776	63463	65776	63463	0.00
29/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1923	2213	1923	2213	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	60782	58462	60782	58462	0.00
29/08/2007	R203 On 07-February-08			Bond Future	8.1900	8.1450	103.7678	104.0773	0.00
29/08/2007	R203 On 02-May-08			Bond Future	8.1300	8.0800	101.9341	102.2727	0.00
29/08/2007	R203 On 01-November-07			Bond Future	8.2700	8.2250	101.0285	101.3283	0.00
29/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5752	6445	5752	6445	0.00
29/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	52597	50194	52597	50194	0.00
29/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	26447	28445	26447	28445	0.00
29/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	18818	17429	18818	17429	0.00
29/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	776	997	776	997	0.00
29/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	53727	50950	53727	50950	0.00
29/08/2007	R204 On 07-February-08			Bond Future	8.1600	8.1100	100.0254	100.3581	0.00
29/08/2007	R204 On 02-May-08			Bond Future	8.1000	8.0500	102.2912	102.6492	0.00
29/08/2007	R204 On 01-November-07			Bond Future	8.2300	8.1900	101.3320	101.6316	0.00
29/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	12001	13019	12001	13019	0.00
29/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	59869	57561	59869	57561	0.00
29/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	29623	31787	29623	31787	0.00
29/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	19260	17844	19260	17844	0.00
29/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3162	3677	3162	3677	0.00
29/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	57143	54662	57143	54662	0.00
29/08/2007	R206 On 07-February-08			Bond Future	8.3200	8.2750	96.7747	96.9952	0.00
29/08/2007	R206 On 02-May-08			Bond Future	8.2500	8.1950	98.9587	99.1998	0.00
29/08/2007	R206 On 01-November-07			Bond Future	8.4300	8.3850	97.8948	98.0983	0.00
29/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5065	5657	5065	5657	0.00
29/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	31299	29685	31299	29685	0.00
29/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	15838	17124	15838	17124	0.00
29/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15838	14712	15838	14712	0.00
29/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	905	1128	905	1128	0.00
29/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32912	31100	32912	31100	0.00
29/08/2007	R207 On 07-February-08			Bond Future	8.1100	8.0750	94.0468	94.3072	0.00
29/08/2007	R207 On 02-May-08			Bond Future	8.0600	8.0200	96.1744	96.4622	0.00
29/08/2007	R207 On 01-November-07			Bond Future	8.1800	8.1500	95.1163	95.3562	0.00
29/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6251	6870	6251	6870	0.00
29/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	51796	49811	51796	49811	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	31975	33773	31975	33773	0.00
29/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	18464	17385	18464	17385	0.00
29/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1081	1308	1081	1308	0.00
29/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	52472	50299	52472	50299	0.00
29/08/2007	R209 On 07-February-08			Bond Future	7.6400	7.5950	86.2878	86.7601	659.00
29/08/2007	R209 On 02-May-08			Bond Future	7.6000	7.5500	85.0863	85.5820	0.00
29/08/2007	R209 On 01-November-07			Bond Future	7.7000	7.6550	84.0041	84.4422	0.00
29/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7375	8391	7375	8391	0.00
29/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	75770	72062	75770	72062	0.00
29/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	43628	46663	43628	46663	0.00
29/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	28641	26718	28641	26718	0.00
29/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1047	1368	1047	1368	0.00
29/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	75279	71218	75279	71218	0.00
29/08/2007	TRT1 On 07-February-08			Index Future	260.9700	261.4220	260.9700	261.4220	0.00
29/08/2007	TRT1 On 01-November-07			Index Future	254.0600	254.6280	254.0640	254.6280	400.00
30/08/2007	\$/R On 17-March-08			Currency Future	7.3600	7.4568	7.3582	7.4568	6,100.00
30/08/2007	\$/R On 17-September-07			Currency Future	7.1600	7.2562	7.1616	7.2562	2,137.00
30/08/2007	\$/R On 14-December-07			Currency Future	7.2600	7.3525	7.2550	7.3525	23,650.00
30/08/2007	ALBI On 07-February-08			Index Future	257.8100	258.8060	257.8080	258.8060	8.00
30/08/2007	ALBI On 01-November-07			Index Future	250.8000	251.8370	250.7950	251.8370	0.00
30/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	56288	63358	56288	63358	0.00
30/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	18208	15298	18208	15298	0.00
30/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	8682	12048	8682	12048	0.00
30/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	40732	33678	40732	33678	0.00
30/08/2007	CRD1 On 07-February-08			Index Future	112.7100	113.0640	112.7050	113.0640	0.00
30/08/2007	CRD1 On 01-November-07			Index Future	109.7200	110.0720	109.7230	110.0720	8.00
30/08/2007	GOVI On 07-February-08			jGovi	263.1100	264.1485	263.1050	264.1485	15.00
30/08/2007	GOVI On 02-May-08			jGovi	269.7400	270.8050	269.7355	270.8050	0.00
30/08/2007	GOVI On 01-November-07			jGovi	256.1400	257.1585	256.1440	257.1585	60.00
30/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	18783	23306	18783	23306	0.00
30/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	37733	31821	37733	31821	0.00
30/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	78232	86039	78232	86039	0.00
30/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	20877	17989	20877	17989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	270	543	270	543	0.00
30/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	88830	78958	88830	78958	0.00
30/08/2007	ILBI On 07-February-08			Index Future	285.0200	285.4560	285.0160	285.4560	0.00
30/08/2007	ILBI On 01-November-07			Index Future	277.2600	277.7700	277.2620	277.7700	0.00
30/08/2007	J153 On 31-August-10			jSwap	10.0200	9.9550	0.0763	0.0744	0.00
30/08/2007	J157 On 15-September-15			jSwap	9.6000	9.5170	0.0210	0.0159	0.00
30/08/2007	J186 On 21-December-26			jSwap	8.6800	8.6110	0.1090	0.1030	0.00
30/08/2007	J201 On 22-December-14			jSwap	9.6900	9.6010	0.1161	0.1116	0.00
30/08/2007	J203 On 15-September-17			jSwap	9.4400	9.3440	0.1313	0.1255	0.00
30/08/2007	J204 On 21-December-18			jSwap	9.3300	9.2310	0.1279	0.1215	0.00
30/08/2007	J207 On 15-January-20			jSwap	9.2300	9.1290	0.0896	0.0828	0.00
30/08/2007	JBAR On 21-December-05			jBar	10.1300	0.0000	0.0000	0.0000	0.00
30/08/2007	JFRA On 07-February-08			jFra	10.4900	10.3650	0.0255	0.0252	0.00
30/08/2007	JFRA On 02-May-08			jFra	10.4900	10.3510	0.0271	0.0268	0.00
30/08/2007	JFRA On 07-August-08			jFra	10.3600	10.2090	0.0252	0.0248	0.00
30/08/2007	JFRA On 01-November-07			jFra	10.4100	10.3070	0.0272	0.0269	0.00
30/08/2007	JFRA On 06-November-08			jFra	10.2000	10.0800	0.0248	0.0245	0.00
30/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17167	17032	17167	17032	0.00
30/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9870	10037	9870	10037	0.00
30/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16684	16534	16684	16534	0.00
30/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	16059	16278	16059	16278	0.00
30/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19471	19314	19471	19314	0.00
30/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19194	19414	19194	19414	0.00
30/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7596	7334	7596	7334	0.00
30/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
30/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21685	21572	21685	21572	0.00
30/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21814	21985	21814	21985	0.00
30/08/2007	JN02 On 07-February-08			jNote	10.1300	10.0290	0.1805	0.1790	0.00
30/08/2007	JN02 On 02-May-08			jNote	10.0100	9.9300	0.1800	0.1788	0.00
30/08/2007	JN02 On 01-November-07			jNote	10.2300	10.1180	0.1838	0.1820	0.00
30/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25522	24337	25522	24337	0.00
30/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5449	5970	5449	5970	0.00
30/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17238	16567	17238	16567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15512	16244	15512	16244	0.00
30/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23547	21939	23547	21939	0.00
30/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1484	1826	1484	1826	0.00
30/08/2007	JN05 On 07-February-08			jNote	9.7100	9.6090	0.3795	0.3765	0.00
30/08/2007	JN05 On 02-May-08			jNote	9.6300	9.5390	0.3773	0.3744	0.00
30/08/2007	JN05 On 01-November-07			jNote	9.7800	9.6830	0.3817	0.3787	0.00
30/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31247	28366	31247	28366	0.00
30/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3648	4506	3648	4506	0.00
30/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19887	17939	19887	17939	0.00
30/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13188	14916	13188	14916	0.00
30/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	31088	27665	31088	27665	0.00
30/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	613	954	613	954	0.00
30/08/2007	JN10 On 07-February-08			jNote	9.2200	9.1240	0.5906	0.5865	0.00
30/08/2007	JN10 On 02-May-08			jNote	9.1600	9.0550	0.5887	0.5845	0.00
30/08/2007	JN10 On 01-November-07			jNote	9.2900	9.1950	0.5939	0.5900	0.00
30/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	21546	17600	21546	17600	0.00
30/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	7207	9631	7207	9631	0.00
30/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	22590	18961	22590	18961	0.00
30/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	11227	14011	11227	14011	0.00
30/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	20803	16011	20803	16011	0.00
30/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2018	3502	2018	3502	0.00
30/08/2007	JROD On 31-January-08			jRod	10.1100	10.1080	0.0106	0.0106	0.00
30/08/2007	JROD On 29-February-08			jRod	9.9200	9.9160	0.0143	0.0143	0.00
30/08/2007	JROD On 31-March-08			jRod	10.0800	10.0810	0.0155	0.0155	0.00
30/08/2007	JROD On 31-August-07			jRod	9.2000	9.2010	0.0000	0.0033	0.00
30/08/2007	JROD On 28-September-07			jRod	9.4600	9.4580	0.0039	0.0039	0.00
30/08/2007	JROD On 31-October-07			jRod	9.8100	9.8090	0.0047	0.0047	0.00
30/08/2007	JROD On 30-November-07			jRod	9.6600	9.6560	0.0085	0.0084	0.00
30/08/2007	JROD On 31-December-07			jRod	9.8900	9.8860	0.0096	0.0096	0.00
30/08/2007	OTH1 On 07-February-08			Index Future	257.5900	258.9190	257.5940	258.9190	0.00
30/08/2007	OTH1 On 01-November-07			Index Future	250.7800	252.0670	250.7790	252.0670	12.00
30/08/2007	R153 On 07-February-08			Bond Future	9.1000	9.0190	114.5993	114.7875	1,665.00
30/08/2007	R153 On 02-May-08			Bond Future	9.0100	8.9340	110.5503	110.7231	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2007	R153 On 01-November-07			Bond Future	9.2100	9.1340	111.5750	111.7813	124.00
30/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2269	2664	2269	2664	0.00
30/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	22462	20975	22462	20975	0.00
30/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9467	10374	9467	10374	0.00
30/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	9770	8949	9770	8949	0.00
30/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	180	273	180	273	0.00
30/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	25370	23400	25370	23400	0.00
30/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1364	1631	1364	1631	0.00
30/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	27596	25980	27596	25980	0.00
30/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	49	80	49	80	0.00
30/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	31892	29861	31892	29861	0.00
30/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	778	948	778	948	0.00
30/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	33090	31378	33090	31378	0.00
30/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	11	19	11	19	0.00
30/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	38559	36505	38559	36505	0.00
30/08/2007	R157 On 07-February-08			Bond Future	8.4100	8.3270	133.6929	134.2156	358.00
30/08/2007	R157 On 02-May-08			Bond Future	8.3500	8.2650	129.8348	130.3461	0.00
30/08/2007	R157 On 01-November-07			Bond Future	8.4900	8.4110	130.1992	130.7345	266.00
30/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6410	7664	6410	7664	0.00
30/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	50186	46213	50186	46213	0.00
30/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	27781	30869	27781	30869	0.00
30/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	17952	15926	17952	15926	0.00
30/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	6494	8434	6494	8434	35.00
30/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	22710	19296	22710	19296	0.00
30/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	898	1342	898	1342	0.00
30/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	51633	46725	51633	46725	0.00
30/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3601	4409	3601	4409	0.00
30/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	64553	60134	64553	60134	0.00
30/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	243	395	243	395	0.00
30/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	68695	63494	68695	63494	0.00
30/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1879	2360	1879	2360	0.00
30/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	80301	75555	80301	75555	0.00
30/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	243	395	243	395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	68695	63494	68695	63494	0.00
30/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	52	93	52	93	0.00
30/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	86532	81220	86532	81220	0.00
30/08/2007	R186 On 07-February-08			Bond Future	8.1000	8.0240	124.4538	125.3561	0.00
30/08/2007	R186 On 02-May-08			Bond Future	8.0600	7.9780	127.2854	128.1874	0.00
30/08/2007	R186 On 01-November-07			Bond Future	8.1700	8.0870	126.3245	127.2258	0.00
30/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	18633	21936	18633	21936	0.00
30/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	59330	53610	59330	53610	0.00
30/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	37299	41963	37299	41963	0.00
30/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	43829	39473	43829	39473	0.00
30/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	2215	3223	2215	3223	0.00
30/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	80525	72522	80525	72522	0.00
30/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	10973	13239	10973	13239	0.00
30/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	81639	74881	81639	74881	0.00
30/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5948	7371	5948	7371	0.00
30/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	107649	100049	107649	100049	0.00
30/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	637	1005	637	1005	0.00
30/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	110245	101601	110245	101601	0.00
30/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	143	248	143	248	0.00
30/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	142179	133271	142179	133271	0.00
30/08/2007	R196 On 07-February-08			Bond Future	9.2100	9.1070	105.3157	105.4197	0.00
30/08/2007	R196 On 02-May-08			Bond Future	9.0500	8.9380	102.5699	102.6552	0.00
30/08/2007	R196 On 01-November-07			Bond Future	9.4200	9.3310	102.5211	102.6345	0.00
30/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2560	2950	2560	2950	0.00
30/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7117	6466	7117	6466	0.00
30/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3714	4152	3714	4152	0.00
30/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4086	3671	4086	3671	0.00
30/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	378	540	378	540	0.00
30/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8641	7668	8641	7668	0.00
30/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1815	2121	1815	2121	0.00
30/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8845	8111	8845	8111	0.00
30/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	139	213	139	213	0.00
30/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11491	10430	11491	10430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1245	1477	1245	1477	0.00
30/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10758	9950	10758	9950	0.00
30/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	44	72	44	72	0.00
30/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14498	13392	14498	13392	0.00
30/08/2007	R201 On 07-February-08			Bond Future	8.4200	8.3400	102.9411	103.3571	0.00
30/08/2007	R201 On 02-May-08			Bond Future	8.3500	8.2700	105.2863	105.6933	0.00
30/08/2007	R201 On 01-November-07			Bond Future	8.5100	8.4340	104.5235	104.9489	91.00
30/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5130	6122	5130	6122	0.00
30/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	40634	37467	40634	37467	0.00
30/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	22020	24467	22020	24467	0.00
30/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	14444	12822	14444	12822	0.00
30/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	825	1203	825	1203	0.00
30/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	42386	38511	42386	38511	0.00
30/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	246	386	246	386	0.00
30/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	55872	51759	55872	51759	0.00
30/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2908	3553	2908	3553	0.00
30/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	52058	48543	52058	48543	0.00
30/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	60	102	60	102	0.00
30/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	69988	65776	69988	65776	0.00
30/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1536	1923	1536	1923	0.00
30/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	64554	60782	64554	60782	0.00
30/08/2007	R203 On 07-February-08			Bond Future	8.2700	8.1920	103.2439	103.7678	0.00
30/08/2007	R203 On 02-May-08			Bond Future	8.2100	8.1320	101.4160	101.9341	0.00
30/08/2007	R203 On 01-November-07			Bond Future	8.3500	8.2700	100.4985	101.0285	0.00
30/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4734	5752	4734	5752	0.00
30/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	56818	52597	56818	52597	0.00
30/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	23570	26447	23570	26447	0.00
30/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	21121	18818	21121	18818	0.00
30/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	498	776	498	776	0.00
30/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	58749	53727	58749	53727	0.00
30/08/2007	R204 On 07-February-08			Bond Future	8.2400	8.1570	99.4626	100.0254	0.00
30/08/2007	R204 On 02-May-08			Bond Future	8.1800	8.1010	101.7330	102.2912	0.00
30/08/2007	R204 On 01-November-07			Bond Future	8.3100	8.2320	100.7648	101.3320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10453	12001	10453	12001	0.00
30/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	63950	59869	63950	59869	0.00
30/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	26439	29623	26439	29623	0.00
30/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	21658	19260	21658	19260	0.00
30/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	2394	3162	2394	3162	0.00
30/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	62046	57143	62046	57143	0.00
30/08/2007	R206 On 07-February-08			Bond Future	8.4000	8.3240	96.4159	96.7747	0.00
30/08/2007	R206 On 02-May-08			Bond Future	8.3300	8.2500	98.6092	98.9587	0.00
30/08/2007	R206 On 01-November-07			Bond Future	8.5100	8.4290	97.5262	97.8948	0.00
30/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4219	5065	4219	5065	0.00
30/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	34040	31299	34040	31299	0.00
30/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14092	15838	14092	15838	0.00
30/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	17587	15838	17587	15838	0.00
30/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	607	905	607	905	0.00
30/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	36300	32912	36300	32912	0.00
30/08/2007	R207 On 07-February-08			Bond Future	8.1900	8.1110	93.4714	94.0468	0.00
30/08/2007	R207 On 02-May-08			Bond Future	8.1400	8.0600	95.6024	96.1744	0.00
30/08/2007	R207 On 01-November-07			Bond Future	8.2600	8.1830	94.5380	95.1163	0.00
30/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	5079	6251	5079	6251	0.00
30/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	56378	51796	56378	51796	0.00
30/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	28601	31975	28601	31975	0.00
30/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	20811	18464	20811	18464	0.00
30/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	696	1081	696	1081	0.00
30/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	57870	52472	57870	52472	0.00
30/08/2007	R209 On 07-February-08			Bond Future	7.7200	7.6420	85.4936	86.2878	659.00
30/08/2007	R209 On 02-May-08			Bond Future	7.6800	7.5990	84.2869	85.0863	0.00
30/08/2007	R209 On 01-November-07			Bond Future	7.7800	7.6990	83.2171	84.0041	0.00
30/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5909	7375	5909	7375	0.00
30/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	82246	75770	82246	75770	0.00
30/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	39000	43628	39000	43628	0.00
30/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	32007	28641	32007	28641	0.00
30/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	645	1047	645	1047	0.00
30/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	82747	75279	82747	75279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2007	TRT1 On 07-February-08			Index Future	259.9300	260.9700	259.9320	260.9700	0.00
30/08/2007	TRT1 On 01-November-07			Index Future	253.0500	254.0640	253.0540	254.0640	400.00
31/08/2007	\$ / R On 17-March-08			Currency Future	7.3900	7.3582	7.3863	7.3582	6,100.00
31/08/2007	\$ / R On 17-September-07			Currency Future	7.1900	7.1616	7.1888	7.1616	2,137.00
31/08/2007	\$ / R On 14-December-07			Currency Future	7.2800	7.2550	7.2823	7.2550	23,680.00
31/08/2007	ALBI On 07-February-08			Index Future	256.7900	257.8080	256.7850	257.8080	8.00
31/08/2007	ALBI On 01-November-07			Index Future	249.7900	250.7950	249.7870	250.7950	0.00
31/08/2007	ALBI On 07-February-08	254.00	Call	Index Future	49466	56288	49466	56288	0.00
31/08/2007	ALBI On 07-February-08	254.00	Put	Index Future	21616	18208	21616	18208	0.00
31/08/2007	ALBI On 01-November-07	254.00	Call	Index Future	6112	8682	6112	8682	0.00
31/08/2007	ALBI On 01-November-07	254.00	Put	Index Future	48242	40732	48242	40732	0.00
31/08/2007	CRD1 On 07-February-08			Index Future	112.3700	112.7050	112.3740	112.7050	0.00
31/08/2007	CRD1 On 01-November-07			Index Future	109.4000	109.7230	109.4010	109.7230	8.00
31/08/2007	GOVI On 07-February-08			jGovi	262.1000	263.1050	262.1040	263.1050	15.00
31/08/2007	GOVI On 02-May-08			jGovi	268.7100	269.7355	268.7095	269.7355	0.00
31/08/2007	GOVI On 01-November-07			jGovi	255.1700	256.1440	255.1705	256.1440	60.00
31/08/2007	GOVI On 07-February-08	265.00	Call	jGovi	15026	18783	15026	18783	0.00
31/08/2007	GOVI On 07-February-08	265.00	Put	jGovi	43986	37733	43986	37733	0.00
31/08/2007	GOVI On 02-May-08	264.00	Call	jGovi	71066	78232	71066	78232	0.00
31/08/2007	GOVI On 02-May-08	264.00	Put	jGovi	23971	20877	23971	20877	0.00
31/08/2007	GOVI On 01-November-07	265.00	Call	jGovi	129	270	129	270	0.00
31/08/2007	GOVI On 01-November-07	265.00	Put	jGovi	98424	88830	98424	88830	0.00
31/08/2007	ILBI On 07-February-08			Index Future	284.8600	285.0160	284.8600	285.0160	0.00
31/08/2007	ILBI On 01-November-07			Index Future	277.1000	277.2620	277.0980	277.2620	0.00
31/08/2007	J153 On 31-August-10			jSwap	10.1900	10.0170	0.0680	0.0763	0.00
31/08/2007	J157 On 15-September-15			jSwap	9.6700	9.6040	0.0250	0.0210	0.00
31/08/2007	J186 On 21-December-26			jSwap	8.7500	8.6820	0.1150	0.1090	0.00
31/08/2007	J201 On 22-December-14			jSwap	9.7600	9.6900	0.1195	0.1161	0.00
31/08/2007	J203 On 15-September-17			jSwap	9.5100	9.4360	0.1357	0.1313	0.00
31/08/2007	J204 On 21-December-18			jSwap	9.4000	9.3290	0.1325	0.1279	0.00
31/08/2007	J207 On 15-January-20			jSwap	9.3000	9.2290	0.0945	0.0896	0.00
31/08/2007	JBAR On 21-December-05			jBar	10.1600	10.1250	0.0000	0.0000	0.00
31/08/2007	JFRA On 07-February-08			jFra	10.5400	10.4910	0.0256	0.0255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2007	JFRA On 02-May-08			jFra	10.5400	10.4940	0.0272	0.0271	0.00
31/08/2007	JFRA On 07-August-08			jFra	10.3900	10.3640	0.0253	0.0252	0.00
31/08/2007	JFRA On 01-November-07			jFra	10.4300	10.4080	0.0272	0.0272	0.00
31/08/2007	JFRA On 06-November-08			jFra	10.2700	10.1970	0.0250	0.0248	0.00
31/08/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17203	17167	17203	17167	0.00
31/08/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9775	9870	9775	9870	0.00
31/08/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16707	16684	16707	16684	0.00
31/08/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15969	16059	15969	16059	0.00
31/08/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19479	19471	19479	19471	0.00
31/08/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19129	19194	19129	19194	0.00
31/08/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7647	7596	7647	7596	0.00
31/08/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
31/08/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21742	21685	21742	21685	0.00
31/08/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21703	21814	21703	21814	0.00
31/08/2007	JN02 On 07-February-08			jNote	10.1500	10.1260	0.1809	0.1805	0.00
31/08/2007	JN02 On 02-May-08			jNote	10.0300	10.0080	0.1804	0.1800	0.00
31/08/2007	JN02 On 01-November-07			jNote	10.2600	10.2280	0.1842	0.1838	0.00
31/08/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25832	25522	25832	25522	0.00
31/08/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5286	5449	5286	5449	0.00
31/08/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17433	17238	17433	17238	0.00
31/08/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15260	15512	15260	15512	0.00
31/08/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23952	23547	23952	23547	0.00
31/08/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1376	1484	1376	1484	0.00
31/08/2007	JN05 On 07-February-08			jNote	9.7600	9.7060	0.3810	0.3795	0.00
31/08/2007	JN05 On 02-May-08			jNote	9.6800	9.6330	0.3790	0.3773	0.00
31/08/2007	JN05 On 01-November-07			jNote	9.8300	9.7810	0.3831	0.3817	0.00
31/08/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	32737	31247	32737	31247	0.00
31/08/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3250	3648	3250	3648	0.00
31/08/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	20982	19887	20982	19887	0.00
31/08/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12294	13188	12294	13188	0.00
31/08/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	32724	31088	32724	31088	0.00
31/08/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	482	613	482	613	0.00
31/08/2007	JN10 On 07-February-08			jNote	9.3000	9.2240	0.5938	0.5906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2007	JN10 On 02-May-08			jNote	9.2300	9.1550	0.5919	0.5887	0.00
31/08/2007	JN10 On 01-November-07			jNote	9.3700	9.2940	0.5971	0.5939	0.00
31/08/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	24781	21546	24781	21546	0.00
31/08/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5691	7207	5691	7207	0.00
31/08/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	25544	22590	25544	22590	0.00
31/08/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9400	11227	9400	11227	0.00
31/08/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	24659	20803	24659	20803	0.00
31/08/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	1268	2018	1268	2018	0.00
31/08/2007	JROD On 31-January-08			jRod	10.1100	10.1060	0.0111	0.0106	0.00
31/08/2007	JROD On 29-February-08			jRod	10.2900	9.9150	0.0117	0.0143	0.00
31/08/2007	JROD On 31-March-08			jRod	10.0800	10.0830	0.0159	0.0155	0.00
31/08/2007	JROD On 31-August-07			jRod	9.2000	9.2010	0.0000	0.0000	0.00
31/08/2007	JROD On 28-September-07			jRod	9.4600	9.4560	0.0044	0.0039	0.00
31/08/2007	JROD On 31-October-07			jRod	9.8300	9.8090	0.0053	0.0047	0.00
31/08/2007	JROD On 30-November-07			jRod	10.1600	9.6570	0.0060	0.0085	0.00
31/08/2007	JROD On 31-December-07			jRod	9.9000	9.8850	0.0102	0.0096	0.00
31/08/2007	OTH1 On 07-February-08			Index Future	256.2300	257.5940	256.2260	257.5940	0.00
31/08/2007	OTH1 On 01-November-07			Index Future	249.4500	250.7790	249.4480	250.7790	12.00
31/08/2007	R153 On 07-February-08			Bond Future	9.1600	9.0990	114.4583	114.5993	1,665.00
31/08/2007	R153 On 02-May-08			Bond Future	9.0700	9.0140	110.4210	110.5503	0.00
31/08/2007	R153 On 01-November-07			Bond Future	9.2700	9.2140	111.4207	111.5750	124.00
31/08/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1999	2269	1999	2269	0.00
31/08/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	23602	22462	23602	22462	0.00
31/08/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8816	9467	8816	9467	0.00
31/08/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10411	9770	10411	9770	0.00
31/08/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	127	180	127	180	0.00
31/08/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	26861	25370	26861	25370	0.00
31/08/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1185	1364	1185	1364	0.00
31/08/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	28826	27596	28826	27596	0.00
31/08/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	32	49	32	49	0.00
31/08/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33420	31892	33420	31892	0.00
31/08/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	665	778	665	778	0.00
31/08/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34387	33090	34387	33090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	7	11	7	11	0.00
31/08/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40099	38559	40099	38559	0.00
31/08/2007	R157 On 07-February-08			Bond Future	8.4900	8.4070	133.1730	133.6929	358.00
31/08/2007	R157 On 02-May-08			Bond Future	8.4300	8.3450	129.3263	129.8348	0.00
31/08/2007	R157 On 01-November-07			Bond Future	8.5700	8.4910	129.6669	130.1992	266.00
31/08/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5319	6410	5319	6410	0.00
31/08/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	54295	50186	54295	50186	0.00
31/08/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	24888	27781	24888	27781	0.00
31/08/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	20144	17952	20144	17952	0.00
31/08/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	4889	6494	4889	6494	35.00
31/08/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	26428	22710	26428	22710	0.00
31/08/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	582	898	582	898	0.00
31/08/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	56641	51633	56641	51633	0.00
31/08/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2916	3601	2916	3601	0.00
31/08/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	69067	64553	69067	64553	0.00
31/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	145	243	145	243	0.00
31/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73919	68695	73919	68695	0.00
31/08/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1482	1879	1482	1879	0.00
31/08/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	85103	80301	85103	80301	0.00
31/08/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	145	243	145	243	0.00
31/08/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73919	68695	73919	68695	0.00
31/08/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	28	52	28	52	0.00
31/08/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	91831	86532	91831	86532	0.00
31/08/2007	R186 On 07-February-08			Bond Future	8.1800	8.1040	123.5613	124.4538	0.00
31/08/2007	R186 On 02-May-08			Bond Future	8.1400	8.0580	126.3932	127.2854	0.00
31/08/2007	R186 On 01-November-07			Bond Future	8.2500	8.1670	125.4333	126.3245	0.00
31/08/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	15710	18633	15710	18633	0.00
31/08/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	65331	59330	65331	59330	0.00
31/08/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	33001	37299	33001	37299	0.00
31/08/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	48453	43829	48453	43829	0.00
31/08/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1480	2215	1480	2215	0.00
31/08/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	88703	80525	88703	80525	0.00
31/08/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	9021	10973	9021	10973	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	88612	81639	88612	81639	0.00
31/08/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	4757	5948	4757	5948	0.00
31/08/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	115383	107649	115383	107649	0.00
31/08/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	391	637	391	637	0.00
31/08/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	118911	110245	118911	110245	0.00
31/08/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	80	143	80	143	0.00
31/08/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	151028	142179	151028	142179	0.00
31/08/2007	R196 On 07-February-08			Bond Future	9.2800	9.2130	105.2510	105.3157	0.00
31/08/2007	R196 On 02-May-08			Bond Future	9.1200	9.0480	102.5133	102.5699	0.00
31/08/2007	R196 On 01-November-07			Bond Future	9.4900	9.4240	102.4443	102.5211	0.00
31/08/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2332	2560	2332	2560	0.00
31/08/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7536	7117	7536	7117	0.00
31/08/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3438	3714	3438	3714	0.00
31/08/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4375	4086	4375	4086	0.00
31/08/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	289	378	289	378	0.00
31/08/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9319	8641	9319	8641	0.00
31/08/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1637	1815	1637	1815	0.00
31/08/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9314	8845	9314	8845	0.00
31/08/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	101	139	101	139	0.00
31/08/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12220	11491	12220	11491	0.00
31/08/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1111	1245	1111	1245	0.00
31/08/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11271	10758	11271	10758	0.00
31/08/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	30	44	30	44	0.00
31/08/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15252	14498	15252	14498	0.00
31/08/2007	R201 On 07-February-08			Bond Future	8.5000	8.4200	102.5274	102.9411	0.00
31/08/2007	R201 On 02-May-08			Bond Future	8.4300	8.3500	104.8814	105.2863	0.00
31/08/2007	R201 On 01-November-07			Bond Future	8.5900	8.5140	104.1004	104.5235	91.00
31/08/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4265	5130	4265	5130	0.00
31/08/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	43906	40634	43906	40634	0.00
31/08/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	19726	22020	19726	22020	0.00
31/08/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	16199	14444	16199	14444	0.00
31/08/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	550	825	550	825	0.00
31/08/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	46343	42386	46343	42386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	152	246	152	246	0.00
31/08/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	60009	55872	60009	55872	0.00
31/08/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2360	2908	2360	2908	0.00
31/08/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	55648	52058	55648	52058	0.00
31/08/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	34	60	34	60	0.00
31/08/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	74193	69988	74193	69988	0.00
31/08/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1215	1536	1215	1536	0.00
31/08/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	68371	64554	68371	64554	0.00
31/08/2007	R203 On 07-February-08			Bond Future	8.3600	8.2720	102.6587	103.2439	0.00
31/08/2007	R203 On 02-May-08			Bond Future	8.3000	8.2120	100.8373	101.4160	0.00
31/08/2007	R203 On 01-November-07			Bond Future	8.4400	8.3500	99.9066	100.4985	0.00
31/08/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3769	4734	3769	4734	0.00
31/08/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	61704	56818	61704	56818	0.00
31/08/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	20586	23570	20586	23570	0.00
31/08/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	23924	21121	23924	21121	0.00
31/08/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	293	498	293	498	0.00
31/08/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	64462	58749	64462	58749	0.00
31/08/2007	R204 On 07-February-08			Bond Future	8.3200	8.2370	98.9040	99.4626	0.00
31/08/2007	R204 On 02-May-08			Bond Future	8.2600	8.1810	101.1790	101.7330	0.00
31/08/2007	R204 On 01-November-07			Bond Future	8.3900	8.3120	100.2020	100.7648	0.00
31/08/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	9060	10453	9060	10453	0.00
31/08/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	68143	63950	68143	63950	0.00
31/08/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	23481	26439	23481	26439	0.00
31/08/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	24241	21658	24241	21658	0.00
31/08/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1781	2394	1781	2394	0.00
31/08/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	67062	62046	67062	62046	0.00
31/08/2007	R206 On 07-February-08			Bond Future	8.4800	8.4040	96.0587	96.4159	0.00
31/08/2007	R206 On 02-May-08			Bond Future	8.4100	8.3300	98.2612	98.6092	0.00
31/08/2007	R206 On 01-November-07			Bond Future	8.5900	8.5090	97.1593	97.5262	0.00
31/08/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3484	4219	3484	4219	0.00
31/08/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	36877	34040	36877	34040	0.00
31/08/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	12476	14092	12476	14092	0.00
31/08/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	19451	17587	19451	17587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	395	607	395	607	0.00
31/08/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	39757	36300	39757	36300	0.00
31/08/2007	R207 On 07-February-08			Bond Future	8.2700	8.1910	92.9007	93.4714	0.00
31/08/2007	R207 On 02-May-08			Bond Future	8.2200	8.1400	95.0349	95.6024	0.00
31/08/2007	R207 On 01-November-07			Bond Future	8.3400	8.2630	93.9646	94.5380	0.00
31/08/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4086	5079	4086	5079	0.00
31/08/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	61092	56378	61092	56378	0.00
31/08/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	25459	28601	25459	28601	0.00
31/08/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	23343	20811	23343	20811	0.00
31/08/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	434	696	434	696	0.00
31/08/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	63342	57870	63342	57870	0.00
31/08/2007	R209 On 07-February-08			Bond Future	7.8100	7.7220	84.6145	85.4936	659.00
31/08/2007	R209 On 02-May-08			Bond Future	7.7700	7.6790	83.4020	84.2869	0.00
31/08/2007	R209 On 01-November-07			Bond Future	7.8700	7.7790	82.3461	83.2171	0.00
31/08/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4560	5909	4560	5909	0.00
31/08/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	89687	82246	89687	82246	0.00
31/08/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	34216	39000	34216	39000	0.00
31/08/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	36072	32007	36072	32007	0.00
31/08/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	361	645	361	645	0.00
31/08/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	91173	82747	91173	82747	0.00
31/08/2007	TRT1 On 07-February-08			Index Future	258.9300	259.9320	258.9330	259.9320	0.00
31/08/2007	TRT1 On 01-November-07			Index Future	252.0800	253.0540	252.0830	253.0540	400.00