



# Derivatives Monthly Statistics Report

For June 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2007	ALBI On 07-February-08			Index Future	268.7600	269.7010	268.7630	269.7010	0.00
01/06/2007	ALBI On 02-August-07			Index Future	255.8300	256.8440	255.8270	256.8440	0.00
01/06/2007	ALBI On 01-November-07			Index Future	261.9400	262.9510	261.9390	262.9510	0.00
01/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	151941	160628	151941	160628	0.00
01/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	4311	3618	4311	3618	0.00
01/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	31346	38357	31346	38357	0.00
01/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	13076	9917	13076	9917	0.00
01/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	87024	95662	87024	95662	0.00
01/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	7634	6152	7634	6152	0.00
01/06/2007	CRD1 On 02-August-07			Index Future	109.3600	109.7070	109.3620	109.7070	10.00
01/06/2007	GOVI On 07-February-08			jGovi	268.3000	269.4100	268.3040	269.4100	30.00
01/06/2007	GOVI On 02-August-07			jGovi	256.4600	257.5190	256.4610	257.5190	264.00
01/06/2007	GOVI On 01-November-07			jGovi	262.1800	263.2580	262.1770	263.2580	118.00
01/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	53335	60900	53335	60900	0.00
01/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	20295	16800	20295	16800	0.00
01/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	159610	170190	159610	170190	0.00
01/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
01/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	14727	18816	14727	18816	0.00
01/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	42957	36236	42957	36236	0.00
01/06/2007	ILBI On 02-August-07			Index Future	252.2400	242.6620	252.2390	242.6620	0.00
01/06/2007	J153 On 31-August-10			jSwap	9.3800	9.2080	0.0563	0.0513	0.00
01/06/2007	J157 On 15-September-15			jSwap	8.8700	8.7040	0.0225	0.0327	0.00
01/06/2007	J186 On 21-December-26			jSwap	8.3100	8.1620	0.0800	0.0661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2007	J201 On 22-December-14			jSwap	8.9400	8.7760	0.0839	0.0745	0.00
01/06/2007	J203 On 15-September-17			jSwap	8.7300	8.5830	0.0842	0.0746	0.00
01/06/2007	J204 On 21-December-18			jSwap	8.6800	8.5360	0.0891	0.0791	0.00
01/06/2007	J207 On 15-January-20			jSwap	8.6100	8.4720	0.0484	0.0376	0.00
01/06/2007	JBAR On 21-December-05			jBar	9.4200	9.3540	0.0000	0.0000	0.00
01/06/2007	JFRA On 07-February-08			jFra	9.6500	9.5060	0.0235	0.0231	0.00
01/06/2007	JFRA On 02-August-07			jFra	9.5700	9.5260	0.0233	0.0232	0.00
01/06/2007	JFRA On 23-August-07			jFra	9.6400	9.5400	0.0182	0.0180	10.00
01/06/2007	JFRA On 01-November-07			jFra	9.7000	9.5600	0.0254	0.0250	0.00
01/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19252	19094	19252	19094	0.00
01/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14007	14201	14007	14201	0.00
01/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5038	4934	5038	4934	0.00
01/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
01/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	779	740	779	740	0.00
01/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	633	678	633	678	0.00
01/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	5764	5407	5764	5407	0.00
01/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	9	14	9	14	0.00
01/06/2007	JN02 On 07-February-08			jNote	9.3300	9.1130	0.1678	0.1643	0.00
01/06/2007	JN02 On 02-August-07			jNote	9.4900	9.3100	0.1720	0.1690	0.00
01/06/2007	JN02 On 01-November-07			jNote	9.4300	9.2220	0.1709	0.1675	0.00
01/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19608	17594	19608	17594	0.00
01/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	13710	15559	13710	15559	0.00
01/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	10559	8837	10559	8837	0.00
01/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	6213	7750	6213	7750	0.00
01/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17090	15045	17090	15045	0.00
01/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	9371	11015	9371	11015	0.00
01/06/2007	JN05 On 07-February-08			jNote	8.9100	8.6890	0.3549	0.3480	0.00
01/06/2007	JN05 On 02-August-07			jNote	9.0500	8.8410	0.3592	0.3526	0.00
01/06/2007	JN05 On 01-November-07			jNote	8.9900	8.7700	0.3573	0.3504	0.00
01/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	14801	11182	14801	11182	0.00
01/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	18469	23640	18469	23640	0.00
01/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	4869	2611	4869	2611	0.00
01/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	12852	18927	12852	18927	0.00

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01/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	12659	8932	12659	8932	0.00
01/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	13179	18125	13179	18125	0.00
01/06/2007	JN10 On 07-February-08			jNote	8.4900	8.3410	0.5621	0.5564	0.00
01/06/2007	JN10 On 02-August-07			jNote	8.6100	8.4590	0.5673	0.5616	0.00
01/06/2007	JN10 On 01-November-07			jNote	8.5600	8.4030	0.5651	0.5594	0.00
01/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5116	3304	5116	3304	0.00
01/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	38604	47262	38604	47262	0.00
01/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	1098	388	1098	388	0.00
01/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	26796	36307	26796	36307	0.00
01/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	3341	1857	3341	1857	0.00
01/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	32669	41603	32669	41603	0.00
01/06/2007	JROD On 29-June-07			jRod	8.7500	8.7520	0.0025	0.0021	0.00
01/06/2007	JROD On 31-July-07			jRod	9.0300	9.0220	0.0032	0.0027	0.00
01/06/2007	JROD On 31-August-07			jRod	9.4000	9.3540	0.0041	0.0035	0.00
01/06/2007	JROD On 28-September-07			jRod	9.2000	9.1520	0.0065	0.0059	0.00
01/06/2007	JROD On 31-October-07			jRod	9.3800	9.3000	0.0074	0.0066	0.00
01/06/2007	JROD On 30-November-07			jRod	9.5500	9.4380	0.0081	0.0072	0.00
01/06/2007	JROD On 31-December-07			jRod	9.3600	9.2700	0.0106	0.0095	0.00
01/06/2007	OTH1 On 02-August-07			Index Future	251.7000	252.9590	251.6990	252.9590	15.00
01/06/2007	R153 On 07-February-08			Bond Future	8.3500	8.2250	116.3902	116.6788	0.00
01/06/2007	R153 On 02-August-07			Bond Future	8.5000	8.3800	117.5595	117.9019	77.00
01/06/2007	R153 On 01-November-07			Bond Future	8.4400	8.3200	113.5917	113.9086	0.00
01/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	10188	11633	10188	11633	0.00
01/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	12471	11031	12471	11031	0.00
01/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	5837	7763	5837	7763	0.00
01/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	5837	4338	5837	4338	0.00
01/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	6336	7760	6336	7760	0.00
01/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11359	9614	11359	9614	0.00
01/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	7644	8847	7644	8847	0.00
01/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	15966	14283	15966	14283	0.00
01/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	4028	5082	4028	5082	0.00
01/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	15705	13590	15705	13590	0.00
01/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	5574	6544	5574	6544	0.00

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01/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	19977	18061	19977	18061	0.00
01/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2405	3134	2405	3134	0.00
01/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	20786	18346	20786	18346	0.00
01/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	9240	11646	9240	11646	0.00
01/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3563	2544	3563	2544	0.00
01/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	10212	12722	10212	12722	0.00
01/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	3121	2207	3121	2207	0.00
01/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	11226	13834	11226	13834	0.00
01/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2723	1907	2723	1907	0.00
01/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	15651	18579	15651	18579	0.00
01/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1527	1030	1527	1030	0.00
01/06/2007	R157 On 07-February-08			Bond Future	7.9300	7.8600	136.8518	137.3240	477.00
01/06/2007	R157 On 02-August-07			Bond Future	8.0300	7.9600	137.4323	137.9288	5.00
01/06/2007	R157 On 01-November-07			Bond Future	7.9800	7.9100	133.6700	134.1551	3.00
01/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	21621	23813	21621	23813	0.00
01/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	33808	31278	33808	31278	0.00
01/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	5920	7554	5920	7554	0.00
01/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	25930	22599	25930	22599	86.00
01/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	13797	15828	13797	15828	0.00
01/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	29826	27005	29826	27005	0.00
01/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	519	788	519	788	0.00
01/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	57272	52576	57272	52576	0.00
01/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	15233	16969	15233	16969	0.00
01/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	44596	41610	44596	41610	0.00
01/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8280	9709	8280	9709	0.00
01/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	42024	38603	42024	38603	0.00
01/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	10295	11610	10295	11610	0.00
01/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	57129	53722	57129	53722	0.00
01/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	36513	40718	36513	40718	0.00
01/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3810	3050	3810	3050	0.00
01/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	48278	52817	48278	52817	0.00
01/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1986	1560	1986	1560	0.00
01/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	51333	55934	51333	55934	0.00

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01/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1674	1309	1674	1309	0.00
01/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	54388	59047	54388	59047	0.00
01/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1374	1067	1374	1067	0.00
01/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	66904	71727	66904	71727	0.00
01/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	586	444	586	444	0.00
01/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8280	9709	8280	9709	0.00
01/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	42024	38603	42024	38603	0.00
01/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	4595	5519	4595	5519	0.00
01/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	56367	52440	56367	52440	0.00
01/06/2007	R186 On 07-February-08			Bond Future	7.6500	7.5650	129.6739	130.7311	0.00
01/06/2007	R186 On 02-August-07			Bond Future	7.7500	7.6750	128.7025	129.5803	6.00
01/06/2007	R186 On 01-November-07			Bond Future	7.7000	7.6250	131.7302	132.6317	0.00
01/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	36885	41960	36885	41960	0.00
01/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	55350	49853	55350	49853	0.00
01/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	63326	70938	63326	70938	0.00
01/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5347	4182	5347	4182	0.00
01/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	25343	29312	25343	29312	0.00
01/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	49597	44551	49597	44551	0.00
01/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	25479	29452	25479	29452	0.00
01/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	74979	68380	74979	68380	0.00
01/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	15341	18162	15341	18162	0.00
01/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	70893	64698	70893	64698	0.00
01/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	82675	90819	82675	90819	0.00
01/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2710	2076	2710	2076	0.00
01/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	87637	95876	87637	95876	0.00
01/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2270	1730	2270	1730	0.00
01/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	92580	100909	92580	100909	0.00
01/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1849	1399	1849	1399	0.00
01/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	112588	121163	112588	121163	0.00
01/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	767	564	767	564	0.00
01/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	8539	10373	8539	10373	0.00
01/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	96518	89337	96518	89337	0.00
01/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	50987	57167	50987	57167	0.00

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01/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	39483	35090	39483	35090	0.00
01/06/2007	R196 On 07-February-08			Bond Future	8.6500	8.4860	105.8702	106.0326	0.00
01/06/2007	R196 On 02-August-07			Bond Future	8.9000	8.7250	105.9044	106.1641	0.00
01/06/2007	R196 On 01-November-07			Bond Future	8.7900	8.6060	103.3030	103.5251	0.00
01/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4897	5693	4897	5693	0.00
01/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6382	5554	6382	5554	0.00
01/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	1813	3000	1813	3000	0.00
01/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	4047	2637	4047	2637	0.00
01/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2740	3671	2740	3671	0.00
01/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	6273	4983	6273	4983	0.00
01/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3852	4535	3852	4535	0.00
01/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	7820	6879	7820	6879	0.00
01/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	786	1479	786	1479	0.00
01/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	6660	4756	6660	4756	0.00
01/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1758	2450	1758	2450	0.00
01/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	8393	6864	8393	6864	0.00
01/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	282	613	282	613	0.00
01/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	9813	7548	9813	7548	0.00
01/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	4052	5236	4052	5236	0.00
01/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	4496	3458	4496	3458	0.00
01/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	6109	7019	6109	7019	0.00
01/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5121	4407	5121	4407	0.00
01/06/2007	R201 On 07-February-08			Bond Future	7.9300	7.8600	105.5226	105.8981	0.00
01/06/2007	R201 On 02-August-07			Bond Future	8.0900	8.0200	104.7186	105.1114	0.00
01/06/2007	R201 On 01-November-07			Bond Future	8.0300	7.9600	107.1319	107.5161	0.00
01/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	17515	19264	17515	19264	0.00
01/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	27204	25198	27204	25198	0.00
01/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	26125	29361	26125	29361	0.00
01/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3491	2799	3491	2799	0.00
01/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	10841	12381	10841	12381	0.00
01/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	26318	24016	26318	24016	0.00
01/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	12422	13813	12422	13813	0.00
01/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	35757	33394	35757	33394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	6646	7742	6646	7742	0.00
01/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	36188	33443	36188	33443	0.00
01/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	35263	38802	35263	38802	0.00
01/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1816	1426	1816	1426	0.00
01/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	37656	41251	37656	41251	0.00
01/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1528	1195	1528	1195	0.00
01/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	40083	43726	40083	43726	0.00
01/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1284	999	1284	999	0.00
01/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	50014	53797	50014	53797	0.00
01/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	620	474	620	474	0.00
01/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	3798	4522	3798	4522	0.00
01/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	47643	44525	47643	44525	0.00
01/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	8467	9527	8467	9527	0.00
01/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	45670	42976	45670	42976	0.00
01/06/2007	R203 On 07-February-08			Bond Future	7.8200	7.7500	106.2448	106.7278	0.00
01/06/2007	R203 On 02-August-07			Bond Future	7.9400	7.8850	105.3710	105.7477	0.00
01/06/2007	R203 On 01-November-07			Bond Future	7.8800	7.8300	103.6659	104.0106	0.00
01/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	17507	19484	17507	19484	0.00
01/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	39581	36729	39581	36729	0.00
01/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	40729	44068	40729	44068	0.00
01/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2651	2224	2651	2224	0.00
01/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	10083	11265	10083	11265	0.00
01/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	36660	34395	36660	34395	0.00
01/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	52527	56066	52527	56066	0.00
01/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1326	1098	1326	1098	0.00
01/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	55552	59126	55552	59126	0.00
01/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1107	914	1107	914	0.00
01/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	58573	62180	58573	62180	0.00
01/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	897	737	897	737	0.00
01/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	70819	74516	70819	74516	0.00
01/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	363	293	363	293	0.00
01/06/2007	R204 On 07-February-08			Bond Future	7.8300	7.7500	102.3779	102.9556	0.00
01/06/2007	R204 On 02-August-07			Bond Future	7.9400	7.8800	101.4713	101.9031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2007	R204 On 01-November-07			Bond Future	7.8800	7.8300	103.8508	104.2493	0.00
01/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	26923	29473	26923	29473	0.00
01/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	51266	48040	51266	48040	0.00
01/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	45171	48856	45171	48856	0.00
01/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4576	3944	4576	3944	0.00
01/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	17816	19402	17816	19402	0.00
01/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	46609	44210	46609	44210	0.00
01/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	56970	60918	56970	60918	0.00
01/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2458	2088	2458	2088	0.00
01/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	60030	64029	60030	64029	0.00
01/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2081	1762	2081	1762	0.00
01/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	63124	67168	63124	67168	0.00
01/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1754	1480	1754	1480	0.00
01/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	75734	79909	75734	79909	0.00
01/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	847	704	847	704	0.00
01/06/2007	R206 On 07-February-08			Bond Future	7.9100	7.8540	98.6580	98.9162	0.00
01/06/2007	R206 On 02-August-07			Bond Future	8.0700	8.0100	97.6613	97.9340	0.00
01/06/2007	R206 On 01-November-07			Bond Future	7.9900	7.9240	99.9493	100.2629	0.00
01/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	14859	16074	14859	16074	0.00
01/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	22259	20891	22259	20891	0.00
01/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	7480	8839	7480	8839	0.00
01/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	10694	9327	10694	9327	0.00
01/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	9504	10804	9504	10804	0.00
01/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	20966	19130	20966	19130	0.00
01/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	3333	4133	3333	4133	0.00
01/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	18844	16917	18844	16917	0.00
01/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	14081	15999	14081	15999	0.00
01/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	5188	4379	5188	4379	0.00
01/06/2007	R207 On 07-February-08			Bond Future	7.7800	7.7100	96.4486	97.0034	0.00
01/06/2007	R207 On 02-August-07			Bond Future	7.8900	7.8300	95.4322	95.8878	0.00
01/06/2007	R207 On 01-November-07			Bond Future	7.8400	7.7800	97.6662	98.1040	0.00
01/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	18148	20460	18148	20460	0.00
01/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	39675	36438	39675	36438	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	46020	50273	46020	50273	0.00
01/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1310	1007	1310	1007	0.00
01/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	11233	12797	11233	12797	0.00
01/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	37125	34312	37125	34312	0.00
01/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	59214	63651	59214	63651	0.00
01/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	462	343	462	343	0.00
01/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	62564	67029	62564	67029	0.00
01/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	348	256	348	256	0.00
01/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	65922	70408	65922	70408	0.00
01/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	259	190	259	190	0.00
01/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	79340	83875	79340	83875	0.00
01/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	73	52	73	52	0.00
01/06/2007	R209 On 07-February-08			Bond Future	7.3700	7.2900	89.0816	89.9317	0.00
01/06/2007	R209 On 02-August-07			Bond Future	7.4700	7.3850	87.9089	88.7469	314.00
01/06/2007	R209 On 01-November-07			Bond Future	7.4300	7.3450	86.7938	87.6367	0.00
01/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	21004	24232	21004	24232	0.00
01/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	61460	56187	61460	56187	0.00
01/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	9188	12289	9188	12289	0.00
01/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	32013	26733	32013	26733	0.00
01/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	11452	14021	11452	14021	0.00
01/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	57786	51926	57786	51926	0.00
01/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	3333	4842	3333	4842	0.00
01/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	53945	47073	53945	47073	0.00
01/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	916	1465	916	1465	0.00
01/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	80733	72902	80733	72902	0.00
01/06/2007	TRT1 On 02-August-07			Index Future	253.3800	254.4260	253.3760	254.4260	500.00
04/06/2007	ALBI On 07-February-08			Index Future	268.6200	268.7630	268.6180	268.7630	0.00
04/06/2007	ALBI On 02-August-07			Index Future	255.6500	255.8270	255.6540	255.8270	0.00
04/06/2007	ALBI On 01-November-07			Index Future	261.7900	261.9390	261.7850	261.9390	0.00
04/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	150510	151941	150510	151941	0.00
04/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	4330	4311	4330	4311	0.00
04/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	29762	31346	29762	31346	0.00
04/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	13222	13076	13222	13076	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	85533	87024	85533	87024	0.00
04/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	7683	7634	7683	7634	0.00
04/06/2007	CRD1 On 02-August-07			Index Future	109.3500	109.3620	109.3450	109.3620	10.00
04/06/2007	GOVI On 07-February-08			jGovi	268.7000	268.3040	268.7040	268.3040	30.00
04/06/2007	GOVI On 02-August-07			jGovi	256.4300	256.4610	256.4310	256.4610	264.00
04/06/2007	GOVI On 01-November-07			jGovi	262.2200	262.1770	262.2170	262.1770	118.00
04/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	55803	53335	55803	53335	0.00
04/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	18763	20295	18763	20295	0.00
04/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	159310	159610	159310	159610	0.00
04/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
04/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	14625	14727	14625	14727	0.00
04/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	42455	42957	42455	42957	0.00
04/06/2007	ILBI On 02-August-07			Index Future	242.6000	252.2390	242.6000	252.2390	0.00
04/06/2007	J153 On 31-August-10			jSwap	9.4600	9.3820	0.0587	0.0563	0.00
04/06/2007	J157 On 15-September-15			jSwap	8.9500	8.8720	0.0176	0.0225	0.00
04/06/2007	J186 On 21-December-26			jSwap	8.3700	8.3090	0.0855	0.0800	0.00
04/06/2007	J201 On 22-December-14			jSwap	9.0300	8.9440	0.0888	0.0839	0.00
04/06/2007	J203 On 15-September-17			jSwap	8.8000	8.7300	0.0888	0.0842	0.00
04/06/2007	J204 On 21-December-18			jSwap	8.7500	8.6760	0.0945	0.0891	0.00
04/06/2007	J207 On 15-January-20			jSwap	8.6900	8.6130	0.0543	0.0484	0.00
04/06/2007	JBAR On 21-December-05			jBar	9.4200	9.4210	0.0000	0.0000	0.00
04/06/2007	JFRA On 07-February-08			jFra	9.6900	9.6490	0.0236	0.0235	0.00
04/06/2007	JFRA On 02-August-07			jFra	9.6000	9.5690	0.0234	0.0233	0.00
04/06/2007	JFRA On 23-August-07			jFra	9.6100	9.6400	0.0181	0.0182	0.00
04/06/2007	JFRA On 01-November-07			jFra	9.7200	9.6990	0.0254	0.0254	0.00
04/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19207	19252	19207	19252	0.00
04/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13864	14007	13864	14007	0.00
04/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5121	5038	5121	5038	0.00
04/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
04/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	813	779	813	779	0.00
04/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	582	633	582	633	0.00
04/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	5817	5764	5817	5764	0.00
04/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	8	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	JN02 On 07-February-08			jNote	9.4200	9.3280	0.1693	0.1678	0.00
04/06/2007	JN02 On 02-August-07			jNote	9.5500	9.4900	0.1730	0.1720	0.00
04/06/2007	JN02 On 01-November-07			jNote	9.5000	9.4260	0.1721	0.1709	0.00
04/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20428	19608	20428	19608	0.00
04/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	12882	13710	12882	13710	0.00
04/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	11016	10559	11016	10559	0.00
04/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	5567	6213	5567	6213	0.00
04/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17776	17090	17776	17090	0.00
04/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	8703	9371	8703	9371	0.00
04/06/2007	JN05 On 07-February-08			jNote	9.0200	8.9080	0.3583	0.3549	0.00
04/06/2007	JN05 On 02-August-07			jNote	9.1500	9.0490	0.3625	0.3592	0.00
04/06/2007	JN05 On 01-November-07			jNote	9.0900	8.9870	0.3607	0.3573	0.00
04/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	16774	14801	16774	14801	0.00
04/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	16101	18469	16101	18469	0.00
04/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	6225	4869	6225	4869	0.00
04/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	10150	12852	10150	12852	0.00
04/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	14691	12659	14691	12659	0.00
04/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	11004	13179	11004	13179	0.00
04/06/2007	JN10 On 07-February-08			jNote	8.5800	8.4940	0.5653	0.5621	0.00
04/06/2007	JN10 On 02-August-07			jNote	8.6900	8.6100	0.5702	0.5673	0.00
04/06/2007	JN10 On 01-November-07			jNote	8.6300	8.5560	0.5682	0.5651	0.00
04/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	6274	5116	6274	5116	0.00
04/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	34294	38604	34294	38604	0.00
04/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	1634	1098	1634	1098	0.00
04/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	22316	26796	22316	26796	0.00
04/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	4309	3341	4309	3341	0.00
04/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	28397	32669	28397	32669	0.00
04/06/2007	JROD On 29-June-07			jRod	8.7300	8.7480	0.0020	0.0025	0.00
04/06/2007	JROD On 31-July-07			jRod	9.0000	9.0310	0.0027	0.0032	0.00
04/06/2007	JROD On 31-August-07			jRod	9.3700	9.3970	0.0036	0.0041	0.00
04/06/2007	JROD On 28-September-07			jRod	9.1900	9.1970	0.0060	0.0065	0.00
04/06/2007	JROD On 31-October-07			jRod	9.3800	9.3790	0.0070	0.0074	0.00
04/06/2007	JROD On 30-November-07			jRod	9.5700	9.5450	0.0078	0.0081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	JROD On 31-December-07			jRod	9.3800	9.3560	0.0103	0.0106	0.00
04/06/2007	OTH1 On 02-August-07			Index Future	251.6700	251.6990	251.6690	251.6990	15.00
04/06/2007	R153 On 07-February-08			Bond Future	8.4100	8.3450	116.2464	116.3902	0.00
04/06/2007	R153 On 02-August-07			Bond Future	8.5600	8.5000	117.3888	117.5595	77.00
04/06/2007	R153 On 01-November-07			Bond Future	8.5000	8.4400	113.4337	113.5917	0.00
04/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	9455	10188	9455	10188	0.00
04/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13178	12471	13178	12471	0.00
04/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	4877	5837	4877	5837	0.00
04/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6585	5837	6585	5837	0.00
04/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	5627	6336	5627	6336	0.00
04/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	12230	11359	12230	11359	0.00
04/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	7034	7644	7034	7644	0.00
04/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	16795	15966	16795	15966	0.00
04/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	3507	4028	3507	4028	0.00
04/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	16764	15705	16764	15705	0.00
04/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	5082	5574	5082	5574	0.00
04/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	20923	19977	20923	19977	0.00
04/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2047	2405	2047	2405	0.00
04/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	22009	20786	22009	20786	0.00
04/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	8026	9240	8026	9240	0.00
04/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	4056	3563	4056	3563	0.00
04/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	8942	10212	8942	10212	0.00
04/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	3558	3121	3558	3121	0.00
04/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	9905	11226	9905	11226	0.00
04/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	3110	2723	3110	2723	0.00
04/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	14167	15651	14167	15651	0.00
04/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1749	1527	1749	1527	0.00
04/06/2007	R157 On 07-February-08			Bond Future	7.9400	7.9300	136.7845	136.8518	477.00
04/06/2007	R157 On 02-August-07			Bond Future	8.0400	8.0300	137.3616	137.4323	5.00
04/06/2007	R157 On 01-November-07			Bond Future	7.9900	7.9800	133.6009	133.6700	3.00
04/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	21166	21621	21166	21621	0.00
04/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	34026	33808	34026	33808	0.00
04/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	5445	5920	5445	5920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	26162	25930	26162	25930	86.00
04/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	13337	13797	13337	13797	0.00
04/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	30056	29826	30056	29826	0.00
04/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	428	519	428	519	0.00
04/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	57888	57272	57888	57272	0.00
04/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	14853	15233	14853	15233	0.00
04/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	44889	44596	44889	44596	0.00
04/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	7931	8280	7931	8280	0.00
04/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	42366	42024	42366	42024	0.00
04/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	9993	10295	9993	10295	0.00
04/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	57499	57129	57499	57129	0.00
04/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	35693	36513	35693	36513	0.00
04/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3696	3810	3696	3810	0.00
04/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	47474	48278	47474	48278	0.00
04/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1889	1986	1889	1986	0.00
04/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	50536	51333	50536	51333	0.00
04/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1584	1674	1584	1674	0.00
04/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	53599	54388	53599	54388	0.00
04/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1292	1374	1292	1374	0.00
04/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	66147	66904	66147	66904	0.00
04/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	536	586	536	586	0.00
04/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	7931	8280	7931	8280	0.00
04/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	42366	42024	42366	42024	0.00
04/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	4353	4595	4353	4595	0.00
04/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	56816	56367	56816	56367	0.00
04/06/2007	R186 On 07-February-08			Bond Future	7.6600	7.6530	129.6500	129.6739	0.00
04/06/2007	R186 On 02-August-07			Bond Future	7.7700	7.7480	128.4993	128.7025	5.00
04/06/2007	R186 On 01-November-07			Bond Future	7.7200	7.7000	131.5510	131.7302	0.00
04/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	50586	50987	50586	50987	0.00
04/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	39320	39483	39320	39483	0.00
04/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	61255	63326	61255	63326	0.00
04/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5308	5347	5308	5347	0.00
04/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	24278	25343	24278	25343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	50324	49597	50324	49597	0.00
04/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	36508	36885	36508	36885	0.00
04/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	55212	55350	55212	55350	0.00
04/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	25144	25479	25144	25479	0.00
04/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	74883	74979	74883	74979	0.00
04/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	14543	15341	14543	15341	0.00
04/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	71886	70893	71886	70893	0.00
04/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	80577	82675	80577	82675	0.00
04/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2643	2710	2643	2710	0.00
04/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	85538	87637	85538	87637	0.00
04/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2202	2270	2202	2270	0.00
04/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	90484	92580	90484	92580	0.00
04/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1784	1849	1784	1849	0.00
04/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	110512	112588	110512	112588	0.00
04/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	722	767	722	767	0.00
04/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	7993	8539	7993	8539	0.00
04/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	97764	96518	97764	96518	0.00
04/06/2007	R196 On 07-February-08			Bond Future	8.7400	8.6500	105.7773	105.8702	0.00
04/06/2007	R196 On 02-August-07			Bond Future	8.9800	8.9040	105.8017	105.9044	0.00
04/06/2007	R196 On 01-November-07			Bond Future	8.8700	8.7860	103.2032	103.3030	0.00
04/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5595	6109	5595	6109	0.00
04/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5536	5121	5536	5121	0.00
04/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	1394	1813	1394	1813	0.00
04/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	4655	4047	4655	4047	0.00
04/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3544	4052	3544	4052	0.00
04/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	4986	4496	4986	4496	0.00
04/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4448	4897	4448	4897	0.00
04/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6862	6382	6862	6382	0.00
04/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2347	2740	2347	2740	0.00
04/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	6878	6273	6878	6273	0.00
04/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3469	3852	3469	3852	0.00
04/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8365	7820	8365	7820	0.00
04/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	557	786	557	786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	7459	6660	7459	6660	0.00
04/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1471	1758	1471	1758	0.00
04/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	9104	8393	9104	8393	0.00
04/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	181	282	181	282	0.00
04/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	10740	9813	10740	9813	0.00
04/06/2007	R201 On 07-February-08			Bond Future	7.9400	7.9300	105.4691	105.5226	0.00
04/06/2007	R201 On 02-August-07			Bond Future	8.1000	8.0900	104.6626	104.7186	0.00
04/06/2007	R201 On 01-November-07			Bond Future	8.0400	8.0300	107.0772	107.1319	0.00
04/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	17151	17515	17151	17515	0.00
04/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	27375	27204	27375	27204	0.00
04/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	25479	26125	25479	26125	0.00
04/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3404	3491	3404	3491	0.00
04/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	10479	10841	10479	10841	0.00
04/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	26503	26318	26503	26318	0.00
04/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	12116	12422	12116	12422	0.00
04/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	35986	35757	35986	35757	0.00
04/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	6368	6646	6368	6646	0.00
04/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	36458	36188	36458	36188	0.00
04/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	34625	35263	34625	35263	0.00
04/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1737	1816	1737	1816	0.00
04/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	37023	37656	37023	37656	0.00
04/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1455	1528	1455	1528	0.00
04/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	39455	40083	39455	40083	0.00
04/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1215	1284	1215	1284	0.00
04/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	49407	50014	49407	50014	0.00
04/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	572	620	572	620	0.00
04/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	3602	3798	3602	3798	0.00
04/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	47995	47643	47995	47643	0.00
04/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	8222	8467	8222	8467	0.00
04/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	45960	45670	45960	45670	0.00
04/06/2007	R203 On 07-February-08			Bond Future	7.8100	7.8210	106.3194	106.2448	0.00
04/06/2007	R203 On 02-August-07			Bond Future	7.9500	7.9390	105.3293	105.3710	0.00
04/06/2007	R203 On 01-November-07			Bond Future	7.8900	7.8800	103.5972	103.6659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	17641	17507	17641	17507	0.00
04/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	38969	39581	38969	39581	0.00
04/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	40172	40729	40172	40729	0.00
04/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2512	2651	2512	2651	0.00
04/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	9692	10083	9692	10083	0.00
04/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	36956	36660	36956	36660	0.00
04/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	52011	52527	52011	52527	0.00
04/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1227	1326	1227	1326	0.00
04/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	55046	55552	55046	55552	0.00
04/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1018	1107	1018	1107	0.00
04/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	58077	58573	58077	58573	0.00
04/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	818	897	818	897	0.00
04/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	70359	70819	70359	70819	0.00
04/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	320	363	320	363	0.00
04/06/2007	R204 On 07-February-08			Bond Future	7.8200	7.8290	102.4435	102.3779	0.00
04/06/2007	R204 On 02-August-07			Bond Future	7.9500	7.9380	101.3823	101.4713	0.00
04/06/2007	R204 On 01-November-07			Bond Future	7.9000	7.8840	103.7331	103.8508	0.00
04/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	26977	26923	26977	26923	0.00
04/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	50664	51266	50664	51266	0.00
04/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	44144	45171	44144	45171	0.00
04/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4439	4576	4439	4576	0.00
04/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	17118	17816	17118	17816	0.00
04/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	47087	46609	47087	46609	0.00
04/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	55966	56970	55966	56970	0.00
04/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2344	2458	2344	2458	0.00
04/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	59034	60030	59034	60030	0.00
04/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1975	2081	1975	2081	0.00
04/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	62136	63124	62136	63124	0.00
04/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1657	1754	1657	1754	0.00
04/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	74778	75734	74778	75734	0.00
04/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	782	847	782	847	0.00
04/06/2007	R206 On 07-February-08			Bond Future	7.9100	7.9100	98.6580	98.6580	0.00
04/06/2007	R206 On 02-August-07			Bond Future	8.0900	8.0660	97.5447	97.6613	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	R206 On 01-November-07			Bond Future	8.0100	7.9900	99.8451	99.9493	0.00
04/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	14751	14859	14751	14859	0.00
04/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	22150	22259	22150	22259	0.00
04/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	6753	7480	6753	7480	0.00
04/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	11134	10694	11134	10694	0.00
04/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	8975	9504	8975	9504	0.00
04/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	21480	20966	21480	20966	0.00
04/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	2882	3333	2882	3333	0.00
04/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	19559	18844	19559	18844	0.00
04/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	13119	14081	13119	14081	0.00
04/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	5392	5188	5392	5188	0.00
04/06/2007	R207 On 07-February-08			Bond Future	7.7900	7.7840	96.4038	96.4486	0.00
04/06/2007	R207 On 02-August-07			Bond Future	7.9100	7.8900	95.2810	95.4322	0.00
04/06/2007	R207 On 01-November-07			Bond Future	7.8600	7.8380	97.5008	97.6662	0.00
04/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	17816	18148	17816	18148	0.00
04/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	39791	39675	39791	39675	0.00
04/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	44508	46020	44508	46020	0.00
04/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1311	1310	1311	1310	0.00
04/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	10512	11233	10512	11233	0.00
04/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	38058	37125	38058	37125	0.00
04/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	57691	59214	57691	59214	0.00
04/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	451	462	451	462	0.00
04/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	61041	62564	61041	62564	0.00
04/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	337	348	337	348	0.00
04/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	64400	65922	64400	65922	0.00
04/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	250	259	250	259	0.00
04/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	77823	79340	77823	79340	0.00
04/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	68	73	68	73	0.00
04/06/2007	R209 On 07-February-08			Bond Future	7.3800	7.3700	88.9762	89.0816	0.00
04/06/2007	R209 On 02-August-07			Bond Future	7.4800	7.4650	87.8050	87.9089	314.00
04/06/2007	R209 On 01-November-07			Bond Future	7.4400	7.4250	86.6894	86.7938	0.00
04/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	20427	21004	20427	21004	0.00
04/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	61937	61460	61937	61460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	8469	9188	8469	9188	0.00
04/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	32331	32013	32331	32013	0.00
04/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	10938	11452	10938	11452	0.00
04/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	58317	57786	58317	57786	0.00
04/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	2940	3333	2940	3333	0.00
04/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	54590	53945	54590	53945	0.00
04/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	761	916	761	916	0.00
04/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	81616	80733	81616	80733	0.00
04/06/2007	TRT1 On 02-August-07			Index Future	253.3500	253.3760	253.3460	253.3760	500.00
05/06/2007	ALBI On 07-February-08			Index Future	268.8700	268.6180	268.8690	268.6180	0.00
05/06/2007	ALBI On 02-August-07			Index Future	255.9300	255.6540	255.9320	255.6540	0.00
05/06/2007	ALBI On 01-November-07			Index Future	255.9300	261.7850	255.9320	261.7850	0.00
05/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	152779	150510	152779	150510	0.00
05/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	4089	4330	4089	4330	0.00
05/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	31381	29762	31381	29762	0.00
05/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	12061	13222	12061	13222	0.00
05/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	43063	85533	43063	85533	0.00
05/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	23743	7683	23743	7683	0.00
05/06/2007	CRD1 On 02-August-07			Index Future	109.4500	109.3450	109.4460	109.3450	10.00
05/06/2007	GOVI On 07-February-08			jGovi	269.0100	268.7040	269.0070	268.7040	30.00
05/06/2007	GOVI On 02-August-07			jGovi	256.7200	256.4310	256.7210	256.4310	183.00
05/06/2007	GOVI On 01-November-07			jGovi	262.5100	262.2170	262.5140	262.2170	118.00
05/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	57801	55803	57801	55803	0.00
05/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	17731	18763	17731	18763	0.00
05/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	162210	159310	162210	159310	0.00
05/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
05/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	15580	14625	15580	14625	0.00
05/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	40440	42455	40440	42455	0.00
05/06/2007	ILBI On 02-August-07			Index Future	252.2400	242.6000	252.2390	242.6000	0.00
05/06/2007	J153 On 31-August-10			jSwap	9.4100	9.4610	0.0571	0.0587	0.00
05/06/2007	J157 On 15-September-15			jSwap	8.9100	8.9530	0.0203	0.0176	0.00
05/06/2007	J186 On 21-December-26			jSwap	8.3300	8.3690	0.0816	0.0855	0.00
05/06/2007	J201 On 22-December-14			jSwap	8.9800	9.0320	0.0862	0.0888	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2007	J203 On 15-September-17			jSwap	8.7600	8.8020	0.0863	0.0888	0.00
05/06/2007	J204 On 21-December-18			jSwap	8.7000	8.7510	0.0911	0.0945	0.00
05/06/2007	J207 On 15-January-20			jSwap	8.6400	8.6900	0.0504	0.0543	0.00
05/06/2007	JBAR On 21-December-05			jBar	9.4200	9.4210	0.0000	0.0000	0.00
05/06/2007	JFRA On 07-February-08			jFra	9.6600	9.6890	0.0235	0.0236	0.00
05/06/2007	JFRA On 02-August-07			jFra	9.5800	9.6030	0.0233	0.0234	0.00
05/06/2007	JFRA On 23-August-07			jFra	9.7000	9.6100	0.0183	0.0181	0.00
05/06/2007	JFRA On 01-November-07			jFra	9.6800	9.7200	0.0253	0.0254	0.00
05/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19130	19207	19130	19207	0.00
05/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13868	13864	13868	13864	0.00
05/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5065	5121	5065	5121	0.00
05/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
05/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	782	813	782	813	0.00
05/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	599	582	599	582	0.00
05/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	5724	5817	5724	5817	0.00
05/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	9	8	9	8	0.00
05/06/2007	JN02 On 07-February-08			jNote	9.3500	9.4200	0.1682	0.1693	0.00
05/06/2007	JN02 On 02-August-07			jNote	9.5000	9.5510	0.1721	0.1730	0.00
05/06/2007	JN02 On 01-November-07			jNote	9.4400	9.5010	0.1711	0.1721	0.00
05/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19704	20428	19704	20428	0.00
05/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	13394	12882	13394	12882	0.00
05/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	10412	11016	10412	11016	0.00
05/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	5867	5567	5867	5567	0.00
05/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17076	17776	17076	17776	0.00
05/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	9103	8703	9103	8703	0.00
05/06/2007	JN05 On 07-February-08			jNote	8.9600	9.0170	0.3567	0.3583	0.00
05/06/2007	JN05 On 02-August-07			jNote	9.1000	9.1510	0.3609	0.3625	0.00
05/06/2007	JN05 On 01-November-07			jNote	9.0400	9.0930	0.3590	0.3607	0.00
05/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	15693	16774	15693	16774	0.00
05/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	17168	16101	17168	16101	0.00
05/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	5305	6225	5305	6225	0.00
05/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	11376	10150	11376	10150	0.00
05/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	13502	14691	13502	14691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	11995	11004	11995	11004	0.00
05/06/2007	JN10 On 07-February-08			jNote	8.5300	8.5750	0.5633	0.5653	0.00
05/06/2007	JN10 On 02-August-07			jNote	8.6400	8.6850	0.5685	0.5702	0.00
05/06/2007	JN10 On 01-November-07			jNote	8.5900	8.6340	0.5664	0.5682	0.00
05/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5511	6274	5511	6274	0.00
05/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	36691	34294	36691	34294	0.00
05/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	1216	1634	1216	1634	0.00
05/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	24700	22316	24700	22316	0.00
05/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	3657	4309	3657	4309	0.00
05/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	30692	28397	30692	28397	0.00
05/06/2007	JROD On 29-June-07			jRod	8.7300	8.7310	0.0020	0.0020	0.00
05/06/2007	JROD On 31-July-07			jRod	8.9900	9.0020	0.0027	0.0027	0.00
05/06/2007	JROD On 31-August-07			jRod	9.3600	9.3700	0.0035	0.0036	0.00
05/06/2007	JROD On 28-September-07			jRod	9.1900	9.1900	0.0060	0.0060	0.00
05/06/2007	JROD On 31-October-07			jRod	9.3800	9.3840	0.0070	0.0070	0.00
05/06/2007	JROD On 30-November-07			jRod	9.5700	9.5660	0.0078	0.0078	0.00
05/06/2007	JROD On 31-December-07			jRod	9.3900	9.3820	0.0104	0.0103	0.00
05/06/2007	OTH1 On 02-August-07			Index Future	251.9700	251.6690	251.9650	251.6690	15.00
05/06/2007	R153 On 07-February-08			Bond Future	8.4500	8.4050	116.1505	116.2464	0.00
05/06/2007	R153 On 02-August-07			Bond Future	8.5500	8.5600	117.4314	117.3888	1,038.00
05/06/2007	R153 On 01-November-07			Bond Future	8.5200	8.5000	113.3942	113.4337	0.00
05/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	9006	9455	9006	9455	0.00
05/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13687	13178	13687	13178	0.00
05/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	5026	4877	5026	4877	0.00
05/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6306	6585	6306	6585	0.00
05/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	5450	5627	5450	5627	0.00
05/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	12448	12230	12448	12230	0.00
05/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	6666	7034	6666	7034	0.00
05/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17385	16795	17385	16795	0.00
05/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	3377	3507	3377	3507	0.00
05/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	17029	16764	17029	16764	0.00
05/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	4789	5082	4789	5082	0.00
05/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	21588	20923	21588	20923	0.00

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05/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1959	2047	1959	2047	0.00
05/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	22316	22009	22316	22009	0.00
05/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	8241	8026	8241	8026	0.00
05/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3844	4056	3844	4056	0.00
05/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	9174	8942	9174	8942	0.00
05/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	3363	3558	3363	3558	0.00
05/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	10153	9905	10153	9905	0.00
05/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2931	3110	2931	3110	0.00
05/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	14473	14167	14473	14167	0.00
05/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1628	1749	1628	1749	0.00
05/06/2007	R157 On 07-February-08			Bond Future	7.9300	7.9400	136.8855	136.7845	477.00
05/06/2007	R157 On 02-August-07			Bond Future	8.0300	8.0400	137.4677	137.3616	0.00
05/06/2007	R157 On 01-November-07			Bond Future	7.9800	7.9900	133.6700	133.6009	3.00
05/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	21554	21166	21554	21166	0.00
05/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	33405	34026	33405	34026	0.00
05/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	5644	5445	5644	5445	0.00
05/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	25299	26162	25299	26162	86.00
05/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	13536	13337	13536	13337	0.00
05/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	29564	30056	29564	30056	0.00
05/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	446	428	446	428	0.00
05/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	56845	57888	56845	57888	0.00
05/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	15148	14853	15148	14853	0.00
05/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	44175	44889	44175	44889	0.00
05/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8056	7931	8056	7931	0.00
05/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	41800	42366	41800	42366	0.00
05/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	10206	9993	10206	9993	0.00
05/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	56703	57499	56703	57499	0.00
05/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	36483	35693	36483	35693	0.00
05/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3425	3696	3425	3696	0.00
05/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	48371	47474	48371	47474	0.00
05/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1725	1889	1725	1889	0.00
05/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	51454	50536	51454	50536	0.00
05/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1441	1584	1441	1584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	54539	53599	54539	53599	0.00
05/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1170	1292	1170	1292	0.00
05/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	67148	66147	67148	66147	0.00
05/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	476	536	476	536	0.00
05/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8056	7931	8056	7931	0.00
05/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	41800	42366	41800	42366	0.00
05/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	4424	4353	4424	4353	0.00
05/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	56196	56816	56196	56816	0.00
05/06/2007	R186 On 07-February-08			Bond Future	7.6500	7.6550	129.7097	129.6500	0.00
05/06/2007	R186 On 02-August-07			Bond Future	7.7500	7.7650	128.7384	128.4993	5.00
05/06/2007	R186 On 01-November-07			Bond Future	7.7100	7.7150	131.6704	131.5510	0.00
05/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	50829	50586	50829	50586	0.00
05/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	38967	39320	38967	39320	0.00
05/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	63144	61255	63144	61255	0.00
05/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4807	5308	4807	5308	0.00
05/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	24642	24278	24642	24278	0.00
05/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	49494	50324	49494	50324	0.00
05/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	36688	36508	36688	36508	0.00
05/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	54795	55212	54795	55212	0.00
05/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	25268	25144	25268	25144	0.00
05/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	74410	74883	74410	74883	0.00
05/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	14774	14543	14774	14543	0.00
05/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	70923	71886	70923	71886	0.00
05/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	82676	80577	82676	80577	0.00
05/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2352	2643	2352	2643	0.00
05/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	87678	85538	87678	85538	0.00
05/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1952	2202	1952	2202	0.00
05/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	92663	90484	92663	90484	0.00
05/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1572	1784	1572	1784	0.00
05/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	112802	110512	112802	110512	0.00
05/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	621	722	621	722	0.00
05/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	8124	7993	8124	7993	0.00
05/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	96701	97764	96701	97764	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2007	R196 On 07-February-08			Bond Future	8.7200	8.7440	105.8030	105.7773	0.00
05/06/2007	R196 On 02-August-07			Bond Future	8.9500	8.9750	105.8320	105.8017	0.00
05/06/2007	R196 On 01-November-07			Bond Future	8.8400	8.8670	103.2328	103.2032	0.00
05/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5714	5595	5714	5595	0.00
05/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5398	5536	5398	5536	0.00
05/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	1472	1394	1472	1394	0.00
05/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	4429	4655	4429	4655	0.00
05/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3664	3544	3664	3544	0.00
05/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	4810	4986	4810	4986	0.00
05/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4549	4448	4549	4448	0.00
05/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6706	6862	6706	6862	0.00
05/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2435	2347	2435	2347	0.00
05/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	6670	6878	6670	6878	0.00
05/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3553	3469	3553	3469	0.00
05/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8193	8365	8193	8365	0.00
05/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	592	557	592	557	0.00
05/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	7190	7459	7190	7459	0.00
05/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1532	1471	1532	1471	0.00
05/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	8869	9104	8869	9104	0.00
05/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	193	181	193	181	0.00
05/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	10449	10740	10449	10740	0.00
05/06/2007	R201 On 07-February-08			Bond Future	7.9500	7.9400	105.4156	105.4691	0.00
05/06/2007	R201 On 02-August-07			Bond Future	8.0900	8.1000	104.7186	104.6626	0.00
05/06/2007	R201 On 01-November-07			Bond Future	8.0300	8.0400	107.1319	107.0772	0.00
05/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	16875	17151	16875	17151	0.00
05/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	27634	27375	27634	27375	0.00
05/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	25854	25479	25854	25479	0.00
05/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3220	3404	3220	3404	0.00
05/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	10625	10479	10625	10479	0.00
05/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	26102	26503	26102	26503	0.00
05/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	11894	12116	11894	12116	0.00
05/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	36299	35986	36299	35986	0.00
05/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	6461	6368	6461	6368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	36004	36458	36004	36458	0.00
05/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	35070	34625	35070	34625	0.00
05/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1623	1737	1623	1737	0.00
05/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	37482	37023	37482	37023	0.00
05/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1354	1455	1354	1455	0.00
05/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	39927	39455	39927	39455	0.00
05/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1127	1215	1127	1215	0.00
05/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	49918	49407	49918	49407	0.00
05/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	524	572	524	572	0.00
05/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	3656	3602	3656	3602	0.00
05/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	47501	47995	47501	47995	0.00
05/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	8050	8222	8050	8222	0.00
05/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	46323	45960	46323	45960	0.00
05/06/2007	R203 On 07-February-08			Bond Future	7.8000	7.8100	106.3873	106.3194	0.00
05/06/2007	R203 On 02-August-07			Bond Future	7.9200	7.9450	105.5033	105.3293	0.00
05/06/2007	R203 On 01-November-07			Bond Future	7.8700	7.8900	103.7691	103.5972	0.00
05/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	17854	17641	17854	17641	0.00
05/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	38503	38969	38503	38969	0.00
05/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	41620	40172	41620	40172	0.00
05/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2219	2512	2219	2512	0.00
05/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	10169	9692	10169	9692	0.00
05/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	35713	36956	35713	36956	0.00
05/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	53587	52011	53587	52011	0.00
05/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1063	1227	1063	1227	0.00
05/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	56646	55046	56646	55046	0.00
05/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	877	1018	877	1018	0.00
05/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	59700	58077	59700	58077	0.00
05/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	701	818	701	818	0.00
05/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	72047	70359	72047	70359	0.00
05/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	267	320	267	320	0.00
05/06/2007	R204 On 07-February-08			Bond Future	7.8000	7.8200	102.5895	102.4435	0.00
05/06/2007	R204 On 02-August-07			Bond Future	7.9100	7.9500	101.6794	101.3823	0.00
05/06/2007	R204 On 01-November-07			Bond Future	7.8700	7.9000	103.9908	103.7331	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	27519	26977	27519	26977	0.00
05/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	49746	50664	49746	50664	0.00
05/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	46517	44144	46517	44144	0.00
05/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3840	4439	3840	4439	0.00
05/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	17961	17118	17961	17118	0.00
05/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	45355	47087	45355	47087	0.00
05/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	58574	55966	58574	55966	0.00
05/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1981	2344	1981	2344	0.00
05/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	61689	59034	61689	59034	0.00
05/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1659	1975	1659	1975	0.00
05/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	64834	62136	64834	62136	0.00
05/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1382	1657	1382	1657	0.00
05/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	77603	74778	77603	74778	0.00
05/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	635	782	635	782	0.00
05/06/2007	R206 On 07-February-08			Bond Future	7.9200	7.9100	98.6120	98.6580	0.00
05/06/2007	R206 On 02-August-07			Bond Future	8.0800	8.0900	97.6176	97.5447	0.00
05/06/2007	R206 On 01-November-07			Bond Future	7.9900	8.0120	99.9446	99.8451	0.00
05/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	14511	14751	14511	14751	0.00
05/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	22371	22150	22371	22150	0.00
05/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	6994	6753	6994	6753	0.00
05/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	10646	11134	10646	11134	0.00
05/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	9304	8975	9304	8975	0.00
05/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	20813	21480	20813	21480	0.00
05/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	2995	2882	2995	2882	0.00
05/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	18943	19559	18943	19559	0.00
05/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	13523	13119	13523	13119	0.00
05/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	5067	5392	5067	5392	0.00
05/06/2007	R207 On 07-February-08			Bond Future	7.7800	7.7900	96.5158	96.4038	0.00
05/06/2007	R207 On 02-August-07			Bond Future	7.8900	7.9100	95.4700	95.2810	0.00
05/06/2007	R207 On 01-November-07			Bond Future	7.8400	7.8600	97.6888	97.5008	0.00
05/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	18201	17816	18201	17816	0.00
05/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	39056	39791	39056	39791	0.00
05/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	46205	44508	46205	44508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1117	1311	1117	1311	0.00
05/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	11051	10512	11051	10512	0.00
05/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	36717	38058	36717	38058	0.00
05/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	59502	57691	59502	57691	0.00
05/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	371	451	371	451	0.00
05/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	62870	61041	62870	61041	0.00
05/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	275	337	275	337	0.00
05/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	66242	64400	66242	64400	0.00
05/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	202	250	202	250	0.00
05/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	79698	77823	79698	77823	0.00
05/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	53	68	53	68	0.00
05/06/2007	R209 On 07-February-08			Bond Future	7.3700	7.3800	89.0816	88.9762	0.00
05/06/2007	R209 On 02-August-07			Bond Future	7.4600	7.4750	88.0129	87.8050	631.00
05/06/2007	R209 On 01-November-07			Bond Future	7.4200	7.4350	86.8461	86.6894	0.00
05/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	20728	20427	20728	20427	0.00
05/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	61184	61937	61184	61937	0.00
05/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	8987	8469	8987	8469	0.00
05/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	30771	32331	30771	32331	0.00
05/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	11285	10938	11285	10938	0.00
05/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	57097	58317	57097	58317	0.00
05/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	3144	2940	3144	2940	0.00
05/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	52715	54590	52715	54590	0.00
05/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	817	761	817	761	0.00
05/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	79594	81616	79594	81616	0.00
05/06/2007	TRT1 On 02-August-07			Index Future	253.6300	253.3460	253.6330	253.3460	500.00
06/06/2007	ALBI On 07-February-08			Index Future	268.8900	268.8690	268.8910	268.8690	0.00
06/06/2007	ALBI On 02-August-07			Index Future	255.9500	255.9320	255.9530	255.9320	0.00
06/06/2007	ALBI On 01-November-07			Index Future	262.0800	255.9320	262.0760	255.9320	0.00
06/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	152949	152779	152949	152779	0.00
06/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	4039	4089	4039	4089	0.00
06/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	31355	31381	31355	31381	0.00
06/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	11825	12061	11825	12061	0.00
06/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	87827	43063	87827	43063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	7067	23743	7067	23743	0.00
06/06/2007	CRD1 On 02-August-07			Index Future	109.4000	109.4460	109.4040	109.4460	10.00
06/06/2007	GOVI On 07-February-08			jGovi	268.8900	269.0070	268.8850	269.0070	30.00
06/06/2007	GOVI On 02-August-07			jGovi	256.6000	256.7210	256.6040	256.7210	183.00
06/06/2007	GOVI On 01-November-07			jGovi	262.3900	262.5140	262.3940	262.5140	118.00
06/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	56904	57801	56904	57801	0.00
06/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	18054	17731	18054	17731	0.00
06/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	161040	162210	161040	162210	0.00
06/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
06/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	15075	15580	15075	15580	0.00
06/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	41135	40440	41135	40440	0.00
06/06/2007	ILBI On 02-August-07			Index Future	280.6500	252.2390	280.6480	252.2390	0.00
06/06/2007	J153 On 31-August-10			jSwap	9.4200	9.4060	0.0574	0.0571	0.00
06/06/2007	J157 On 15-September-15			jSwap	8.9100	8.9080	0.0201	0.0203	0.00
06/06/2007	J186 On 21-December-26			jSwap	8.3400	8.3260	0.0832	0.0816	0.00
06/06/2007	J201 On 22-December-14			jSwap	8.9900	8.9840	0.0866	0.0862	0.00
06/06/2007	J203 On 15-September-17			jSwap	8.7700	8.7610	0.0869	0.0863	0.00
06/06/2007	J204 On 21-December-18			jSwap	8.7200	8.7030	0.0926	0.0911	0.00
06/06/2007	J207 On 15-January-20			jSwap	8.6600	8.6380	0.0523	0.0504	0.00
06/06/2007	JBAR On 21-December-05			jBar	9.4300	9.4210	0.0000	0.0000	0.00
06/06/2007	JFRA On 07-February-08			jFra	9.6800	9.6550	0.0236	0.0235	0.00
06/06/2007	JFRA On 02-August-07			jFra	9.6400	9.5800	0.0235	0.0233	0.00
06/06/2007	JFRA On 23-August-07			jFra	9.6400	9.7000	0.0182	0.0183	0.00
06/06/2007	JFRA On 01-November-07			jFra	9.7300	9.6840	0.0254	0.0253	0.00
06/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19133	19130	19133	19130	0.00
06/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13805	13868	13805	13868	0.00
06/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5203	5065	5203	5065	0.00
06/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
06/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	858	782	858	782	0.00
06/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	531	599	531	599	0.00
06/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	5832	5724	5832	5724	0.00
06/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	7	9	7	9	0.00
06/06/2007	JN02 On 07-February-08			jNote	9.3600	9.3510	0.1683	0.1682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	JN02 On 02-August-07			jNote	9.5300	9.5010	0.1725	0.1721	0.00
06/06/2007	JN02 On 01-November-07			jNote	9.4600	9.4400	0.1714	0.1711	0.00
06/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19781	19704	19781	19704	0.00
06/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	13274	13394	13274	13394	0.00
06/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	10612	10412	10612	10412	0.00
06/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	5616	5867	5616	5867	0.00
06/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17217	17076	17217	17076	0.00
06/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	8938	9103	8938	9103	0.00
06/06/2007	JN05 On 07-February-08			jNote	8.9600	8.9630	0.3567	0.3567	0.00
06/06/2007	JN05 On 02-August-07			jNote	9.1100	9.0970	0.3611	0.3609	0.00
06/06/2007	JN05 On 01-November-07			jNote	9.0400	9.0380	0.3591	0.3590	0.00
06/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	15679	15693	15679	15693	0.00
06/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	17114	17168	17114	17168	0.00
06/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	5390	5305	5390	5305	0.00
06/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	11063	11376	11063	11376	0.00
06/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	13561	13502	13561	13502	0.00
06/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	11856	11995	11856	11995	0.00
06/06/2007	JN10 On 07-February-08			jNote	8.5400	8.5280	0.5641	0.5633	0.00
06/06/2007	JN10 On 02-August-07			jNote	8.6500	8.6430	0.5690	0.5685	0.00
06/06/2007	JN10 On 01-November-07			jNote	8.6000	8.5900	0.5670	0.5664	0.00
06/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5663	5511	5663	5511	0.00
06/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	36050	36691	36050	36691	0.00
06/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	1253	1216	1253	1216	0.00
06/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	24140	24700	24140	24700	0.00
06/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	3758	3657	3758	3657	0.00
06/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	30132	30692	30132	30692	0.00
06/06/2007	JROD On 29-June-07			jRod	8.7200	8.7250	0.0020	0.0020	0.00
06/06/2007	JROD On 31-July-07			jRod	8.9800	8.9900	0.0027	0.0027	0.00
06/06/2007	JROD On 31-August-07			jRod	9.3500	9.3570	0.0035	0.0035	0.00
06/06/2007	JROD On 28-September-07			jRod	9.1800	9.1850	0.0060	0.0060	0.00
06/06/2007	JROD On 31-October-07			jRod	9.3800	9.3820	0.0070	0.0070	0.00
06/06/2007	JROD On 30-November-07			jRod	9.5600	9.5680	0.0078	0.0078	0.00
06/06/2007	JROD On 31-December-07			jRod	9.3800	9.3850	0.0103	0.0104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	OTH1 On 02-August-07			Index Future	251.7100	251.9650	251.7100	251.9650	15.00
06/06/2007	R153 On 07-February-08			Bond Future	8.4500	8.4450	116.1505	116.1505	0.00
06/06/2007	R153 On 02-August-07			Bond Future	8.5500	8.5450	117.4314	117.4314	1,038.00
06/06/2007	R153 On 01-November-07			Bond Future	8.5200	8.5150	113.3942	113.3942	0.00
06/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	8984	9006	8984	9006	0.00
06/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13664	13687	13664	13687	0.00
06/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	4977	5026	4977	5026	0.00
06/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	6258	6306	6258	6306	0.00
06/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	5423	5450	5423	5450	0.00
06/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	12421	12448	12421	12448	0.00
06/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	6644	6666	6644	6666	0.00
06/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17363	17385	17363	17385	0.00
06/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	3354	3377	3354	3377	0.00
06/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	17006	17029	17006	17029	0.00
06/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	4770	4789	4770	4789	0.00
06/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	21569	21588	21569	21588	0.00
06/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1941	1959	1941	1959	0.00
06/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	22297	22316	22297	22316	0.00
06/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	8193	8241	8193	8241	0.00
06/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	3796	3844	3796	3844	0.00
06/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	9127	9174	9127	9174	0.00
06/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	3317	3363	3317	3363	0.00
06/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	10108	10153	10108	10153	0.00
06/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2886	2931	2886	2931	0.00
06/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	14437	14473	14437	14473	0.00
06/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1593	1628	1593	1628	0.00
06/06/2007	R157 On 07-February-08			Bond Future	7.9300	7.9250	136.8855	136.8855	477.00
06/06/2007	R157 On 02-August-07			Bond Future	8.0300	8.0250	137.4677	137.4677	0.00
06/06/2007	R157 On 01-November-07			Bond Future	7.9800	7.9800	133.6700	133.6700	3.00
06/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	21500	21554	21500	21554	0.00
06/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	33351	33405	33351	33405	0.00
06/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	5548	5644	5548	5644	0.00
06/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	25204	25299	25204	25299	86.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	13470	13536	13470	13536	0.00
06/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	29498	29564	29498	29564	0.00
06/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	425	446	425	446	0.00
06/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	56824	56845	56824	56845	0.00
06/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	15097	15148	15097	15148	0.00
06/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	44124	44175	44124	44175	0.00
06/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8000	8056	8000	8056	0.00
06/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	41744	41800	41744	41800	0.00
06/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	10162	10206	10162	10206	0.00
06/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	56659	56703	56659	56703	0.00
06/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	36403	36483	36403	36483	0.00
06/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3345	3425	3345	3425	0.00
06/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	48317	48371	48317	48371	0.00
06/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1670	1725	1670	1725	0.00
06/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	51405	51454	51405	51454	0.00
06/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1392	1441	1392	1441	0.00
06/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	54496	54539	54496	54539	0.00
06/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1127	1170	1127	1170	0.00
06/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	67125	67148	67125	67148	0.00
06/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	453	476	453	476	0.00
06/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8000	8056	8000	8056	0.00
06/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	41744	41800	41744	41800	0.00
06/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	4381	4424	4381	4424	0.00
06/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	56153	56196	56153	56196	0.00
06/06/2007	R186 On 07-February-08			Bond Future	7.6500	7.6500	129.7097	129.7097	0.00
06/06/2007	R186 On 02-August-07			Bond Future	7.7500	7.7450	128.7384	128.7384	5.00
06/06/2007	R186 On 01-November-07			Bond Future	7.7100	7.7050	131.6704	131.6704	0.00
06/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	50739	50829	50739	50829	0.00
06/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	38877	38967	38877	38967	0.00
06/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	63023	63144	63023	63144	0.00
06/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4686	4807	4686	4807	0.00
06/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	24527	24642	24527	24642	0.00
06/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	49379	49494	49379	49494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	36598	36688	36598	36688	0.00
06/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	54705	54795	54705	54795	0.00
06/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	25184	25268	25184	25268	0.00
06/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	74326	74410	74326	74410	0.00
06/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	14674	14774	14674	14774	0.00
06/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	70823	70923	70823	70923	0.00
06/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	82596	82676	82596	82676	0.00
06/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2272	2352	2272	2352	0.00
06/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	87607	87678	87607	87678	0.00
06/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1881	1952	1881	1952	0.00
06/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	92601	92663	92601	92663	0.00
06/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1511	1572	1511	1572	0.00
06/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	112770	112802	112770	112802	0.00
06/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	590	621	590	621	0.00
06/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	8047	8124	8047	8124	0.00
06/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	96624	96701	96624	96701	0.00
06/06/2007	R196 On 07-February-08			Bond Future	8.6900	8.7180	105.8336	105.8030	0.00
06/06/2007	R196 On 02-August-07			Bond Future	8.9200	8.9540	105.8870	105.8320	0.00
06/06/2007	R196 On 01-November-07			Bond Future	8.8000	8.8430	103.2808	103.2328	0.00
06/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5861	5714	5861	5714	0.00
06/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5239	5398	5239	5398	0.00
06/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	1641	1472	1641	1472	0.00
06/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	4048	4429	4048	4429	0.00
06/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3875	3664	3875	3664	0.00
06/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	4540	4810	4540	4810	0.00
06/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4674	4549	4674	4549	0.00
06/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6525	6706	6525	6706	0.00
06/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2592	2435	2592	2435	0.00
06/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	6347	6670	6347	6670	0.00
06/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3657	3553	3657	3553	0.00
06/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	7991	8193	7991	8193	0.00
06/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	673	592	673	592	0.00
06/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	6721	7190	6721	7190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1642	1532	1642	1532	0.00
06/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	8499	8869	8499	8869	0.00
06/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	224	193	224	193	0.00
06/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	9930	10449	9930	10449	0.00
06/06/2007	R201 On 07-February-08			Bond Future	7.9500	7.9500	105.4156	105.4156	0.00
06/06/2007	R201 On 02-August-07			Bond Future	8.0900	8.0900	104.7186	104.7186	0.00
06/06/2007	R201 On 01-November-07			Bond Future	8.0300	8.0300	107.1319	107.1319	0.00
06/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	16832	16875	16832	16875	0.00
06/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	27591	27634	27591	27634	0.00
06/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	25786	25854	25786	25854	0.00
06/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3152	3220	3152	3220	0.00
06/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	10570	10625	10570	10625	0.00
06/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	26048	26102	26048	26102	0.00
06/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	11853	11894	11853	11894	0.00
06/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	36258	36299	36258	36299	0.00
06/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	6414	6461	6414	6461	0.00
06/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	35957	36004	35957	36004	0.00
06/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	35023	35070	35023	35070	0.00
06/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1575	1623	1575	1623	0.00
06/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	37439	37482	37439	37482	0.00
06/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1311	1354	1311	1354	0.00
06/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	39888	39927	39888	39927	0.00
06/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1089	1127	1089	1127	0.00
06/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	49895	49918	49895	49918	0.00
06/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	501	524	501	524	0.00
06/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	3620	3656	3620	3656	0.00
06/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	47465	47501	47465	47501	0.00
06/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	8015	8050	8015	8050	0.00
06/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	46288	46323	46288	46323	0.00
06/06/2007	R203 On 07-February-08			Bond Future	7.8000	7.8000	106.3873	106.3873	0.00
06/06/2007	R203 On 02-August-07			Bond Future	7.9200	7.9200	105.5033	105.5033	0.00
06/06/2007	R203 On 01-November-07			Bond Future	7.8700	7.8650	103.7691	103.7691	0.00
06/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	17802	17854	17802	17854	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	38451	38503	38451	38503	0.00
06/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	41558	41620	41558	41620	0.00
06/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2157	2219	2157	2219	0.00
06/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	10108	10169	10108	10169	0.00
06/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	35652	35713	35652	35713	0.00
06/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	53548	53587	53548	53587	0.00
06/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1023	1063	1023	1063	0.00
06/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	56611	56646	56611	56646	0.00
06/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	842	877	842	877	0.00
06/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	59670	59700	59670	59700	0.00
06/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	671	701	671	701	0.00
06/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	72032	72047	72032	72047	0.00
06/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	252	267	252	267	0.00
06/06/2007	R204 On 07-February-08			Bond Future	7.8000	7.8000	102.5895	102.5895	0.00
06/06/2007	R204 On 02-August-07			Bond Future	7.9100	7.9100	101.6794	101.6794	0.00
06/06/2007	R204 On 01-November-07			Bond Future	7.8700	7.8650	103.9908	103.9908	0.00
06/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	27445	27519	27445	27519	0.00
06/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	49672	49746	49672	49746	0.00
06/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	46423	46517	46423	46517	0.00
06/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3747	3840	3747	3840	0.00
06/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	17868	17961	17868	17961	0.00
06/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	45262	45355	45262	45355	0.00
06/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	58510	58574	58510	58574	0.00
06/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1917	1981	1917	1981	0.00
06/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	61632	61689	61632	61689	0.00
06/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1601	1659	1601	1659	0.00
06/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	64783	64834	64783	64834	0.00
06/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1331	1382	1331	1382	0.00
06/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	77574	77603	77574	77603	0.00
06/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	605	635	605	635	0.00
06/06/2007	R206 On 07-February-08			Bond Future	7.9200	7.9200	98.6120	98.6120	0.00
06/06/2007	R206 On 02-August-07			Bond Future	8.0800	8.0750	97.6176	97.6176	0.00
06/06/2007	R206 On 01-November-07			Bond Future	8.0100	7.9910	99.8546	99.9446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	14474	14511	14474	14511	0.00
06/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	22334	22371	22334	22371	0.00
06/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	6920	6994	6920	6994	0.00
06/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	10572	10646	10572	10646	0.00
06/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	8920	9304	8920	9304	0.00
06/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	21329	20813	21329	20813	0.00
06/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	2937	2995	2937	2995	0.00
06/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	18885	18943	18885	18943	0.00
06/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	13453	13523	13453	13523	0.00
06/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4997	5067	4997	5067	0.00
06/06/2007	R207 On 07-February-08			Bond Future	7.7800	7.7750	96.5158	96.5158	0.00
06/06/2007	R207 On 02-August-07			Bond Future	7.8900	7.8850	95.4700	95.4700	0.00
06/06/2007	R207 On 01-November-07			Bond Future	7.8400	7.8350	97.6888	97.6888	0.00
06/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	18149	18201	18149	18201	0.00
06/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	39003	39056	39003	39056	0.00
06/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	46165	46205	46165	46205	0.00
06/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1077	1117	1077	1117	0.00
06/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	10986	11051	10986	11051	0.00
06/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	36653	36717	36653	36717	0.00
06/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	59483	59502	59483	59502	0.00
06/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	353	371	353	371	0.00
06/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	62855	62870	62855	62870	0.00
06/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	260	275	260	275	0.00
06/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	66231	66242	66231	66242	0.00
06/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	190	202	190	202	0.00
06/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	79694	79698	79694	79698	0.00
06/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	49	53	49	53	0.00
06/06/2007	R209 On 07-February-08			Bond Future	7.3700	7.3700	89.0816	89.0816	0.00
06/06/2007	R209 On 02-August-07			Bond Future	7.4600	7.4550	88.0129	88.0129	631.00
06/06/2007	R209 On 01-November-07			Bond Future	7.4200	7.4200	86.8461	86.8461	0.00
06/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	20658	20728	20658	20728	0.00
06/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	61115	61184	61115	61184	0.00
06/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	8851	8987	8851	8987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	30635	30771	30635	30771	0.00
06/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	11207	11285	11207	11285	0.00
06/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	57019	57097	57019	57097	0.00
06/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	3059	3144	3059	3144	0.00
06/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	52630	52715	52630	52715	0.00
06/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	781	817	781	817	0.00
06/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	79558	79594	79558	79594	0.00
06/06/2007	TRT1 On 02-August-07			Index Future	253.5100	253.6330	253.5130	253.6330	500.00
07/06/2007	ALBI On 07-February-08			Index Future	245.3000	268.8910	245.3030	268.8910	0.00
07/06/2007	ALBI On 02-August-07			Index Future	233.4300	255.9530	233.4300	255.9530	0.00
07/06/2007	ALBI On 01-November-07			Index Future	239.0500	262.0760	239.0500	262.0760	0.00
07/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	11233	152949	11233	152949	0.00
07/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	98203	4039	98203	4039	0.00
07/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	31355	0	31355	0.00
07/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	205700	11825	205700	11825	0.00
07/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	838	87827	838	87827	0.00
07/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	150338	7067	150338	7067	0.00
07/06/2007	CRD1 On 02-August-07			Index Future	109.1300	109.4040	109.1340	109.4040	10.00
07/06/2007	GOVI On 07-February-08			jGovi	268.0600	268.8850	268.0585	268.8850	30.00
07/06/2007	GOVI On 02-August-07			jGovi	255.8200	256.6040	255.8150	256.6040	183.00
07/06/2007	GOVI On 01-November-07			jGovi	261.5900	262.3940	261.5870	262.3940	118.00
07/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	51352	56904	51352	56904	0.00
07/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	20767	18054	20767	18054	0.00
07/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	153150	161040	153150	161040	0.00
07/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
07/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	12360	15075	12360	15075	0.00
07/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	46490	41135	46490	41135	0.00
07/06/2007	ILBI On 02-August-07			Index Future	280.7700	280.6480	280.7710	280.6480	0.00
07/06/2007	J153 On 31-August-10			jSwap	9.4200	9.4150	0.0575	0.0574	0.00
07/06/2007	J157 On 15-September-15			jSwap	8.9200	8.9120	0.0196	0.0201	0.00
07/06/2007	J186 On 21-December-26			jSwap	8.3400	8.3440	0.0826	0.0832	0.00
07/06/2007	J201 On 22-December-14			jSwap	9.0000	8.9910	0.0871	0.0866	0.00
07/06/2007	J203 On 15-September-17			jSwap	8.7700	8.7700	0.0871	0.0869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	J204 On 21-December-18			jSwap	8.7300	8.7230	0.0928	0.0926	0.00
07/06/2007	J207 On 15-January-20			jSwap	8.6700	8.6640	0.0525	0.0523	0.00
07/06/2007	JBAR On 21-December-05			jBar	9.4200	9.4250	0.0000	0.0000	0.00
07/06/2007	JFRA On 07-February-08			jFra	9.7100	9.6820	0.0237	0.0236	0.00
07/06/2007	JFRA On 02-August-07			jFra	9.6400	9.6370	0.0235	0.0235	0.00
07/06/2007	JFRA On 23-August-07			jFra	9.6900	9.6400	0.0182	0.0182	0.00
07/06/2007	JFRA On 01-November-07			jFra	9.7500	9.7260	0.0255	0.0254	0.00
07/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19142	19133	19142	19133	0.00
07/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13737	13805	13737	13805	0.00
07/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5200	5203	5200	5203	0.00
07/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
07/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	852	858	852	858	0.00
07/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	529	531	529	531	0.00
07/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	5881	5832	5881	5832	0.00
07/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	7	7	7	7	0.00
07/06/2007	JN02 On 07-February-08			jNote	9.3700	9.3620	0.1684	0.1683	0.00
07/06/2007	JN02 On 02-August-07			jNote	9.5400	9.5260	0.1727	0.1725	0.00
07/06/2007	JN02 On 01-November-07			jNote	9.4700	9.4570	0.1715	0.1714	0.00
07/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19807	19781	19807	19781	0.00
07/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	13193	13274	13193	13274	0.00
07/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	10643	10612	10643	10612	0.00
07/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	5484	5616	5484	5616	0.00
07/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17272	17217	17272	17217	0.00
07/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	8832	8938	8832	8938	0.00
07/06/2007	JN05 On 07-February-08			jNote	8.9800	8.9640	0.3571	0.3567	0.00
07/06/2007	JN05 On 02-August-07			jNote	9.1200	9.1070	0.3615	0.3611	0.00
07/06/2007	JN05 On 01-November-07			jNote	9.0600	9.0430	0.3595	0.3591	0.00
07/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	15894	15679	15894	15679	0.00
07/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	16812	17114	16812	17114	0.00
07/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	5477	5390	5477	5390	0.00
07/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	10752	11063	10752	11063	0.00
07/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	13765	13561	13765	13561	0.00
07/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	11584	11856	11584	11856	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	JN10 On 07-February-08			jNote	8.5400	8.5400	0.5639	0.5641	0.00
07/06/2007	JN10 On 02-August-07			jNote	8.6600	8.6520	0.5690	0.5690	0.00
07/06/2007	JN10 On 01-November-07			jNote	8.6000	8.6000	0.5669	0.5670	0.00
07/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5640	5663	5640	5663	0.00
07/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	36015	36050	36015	36050	0.00
07/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	1242	1253	1242	1253	0.00
07/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	23923	24140	23923	24140	0.00
07/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	3756	3758	3756	3758	0.00
07/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	29987	30132	29987	30132	0.00
07/06/2007	JROD On 29-June-07			jRod	8.7200	8.7200	0.0020	0.0020	0.00
07/06/2007	JROD On 31-July-07			jRod	8.9700	8.9820	0.0026	0.0027	0.00
07/06/2007	JROD On 31-August-07			jRod	9.3300	9.3480	0.0035	0.0035	0.00
07/06/2007	JROD On 28-September-07			jRod	9.1700	9.1810	0.0060	0.0060	0.00
07/06/2007	JROD On 31-October-07			jRod	9.3700	9.3770	0.0069	0.0070	0.00
07/06/2007	JROD On 30-November-07			jRod	9.5500	9.5620	0.0077	0.0078	0.00
07/06/2007	JROD On 31-December-07			jRod	9.3700	9.3810	0.0103	0.0103	0.00
07/06/2007	OTH1 On 02-August-07			Index Future	250.7500	251.7100	250.7460	251.7100	15.00
07/06/2007	R153 On 07-February-08			Bond Future	8.5200	8.4450	115.9831	116.1505	0.00
07/06/2007	R153 On 02-August-07			Bond Future	8.6200	8.5450	117.2326	117.4314	1,215.00
07/06/2007	R153 On 01-November-07			Bond Future	8.5900	8.5150	113.2103	113.3942	0.00
07/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	8247	8984	8247	8984	0.00
07/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	14602	13664	14602	13664	0.00
07/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	4058	4977	4058	4977	0.00
07/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	7327	6258	7327	6258	0.00
07/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	4739	5423	4739	5423	0.00
07/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	13576	12421	13576	12421	0.00
07/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	6047	6644	6047	6644	0.00
07/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	18440	17363	18440	17363	0.00
07/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2873	3354	2873	3354	0.00
07/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	18364	17006	18364	17006	0.00
07/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	4300	4770	4300	4770	0.00
07/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	22774	21569	22774	21569	0.00
07/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1627	1941	1627	1941	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	23822	22297	23822	22297	0.00
07/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	6958	8193	6958	8193	0.00
07/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	4550	3796	4550	3796	0.00
07/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	7820	9127	7820	9127	0.00
07/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	3998	3317	3998	3317	0.00
07/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	8732	10108	8732	10108	0.00
07/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	3498	2886	3498	2886	0.00
07/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	12828	14437	12828	14437	0.00
07/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1972	1593	1972	1593	0.00
07/06/2007	R157 On 07-February-08			Bond Future	7.9900	7.9250	136.4824	136.8855	477.00
07/06/2007	R157 On 02-August-07			Bond Future	8.0900	8.0250	137.0439	137.4677	0.00
07/06/2007	R157 On 01-November-07			Bond Future	8.0400	7.9800	133.2560	133.6700	3.00
07/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	19719	21500	19719	21500	0.00
07/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	35601	33351	35601	33351	0.00
07/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	4369	5548	4369	5548	0.00
07/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	28263	25204	28263	25204	86.00
07/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	11877	13470	11877	13470	0.00
07/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	32045	29498	32045	29498	0.00
07/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	280	425	280	425	0.00
07/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	60916	56824	60916	56824	0.00
07/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	13705	15097	13705	15097	0.00
07/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	46763	44124	46763	44124	0.00
07/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6911	8000	6911	8000	0.00
07/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	44795	41744	44795	41744	0.00
07/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	9123	10162	9123	10162	0.00
07/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	59651	56659	59651	56659	0.00
07/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	32871	36403	32871	36403	0.00
07/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4052	3345	4052	3345	0.00
07/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	44466	48317	44466	48317	0.00
07/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2057	1670	2057	1670	0.00
07/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	47496	51405	47496	51405	0.00
07/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1721	1392	1721	1392	0.00
07/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	50532	54496	50532	54496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1401	1127	1401	1127	0.00
07/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	63010	67125	63010	67125	0.00
07/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	576	453	576	453	0.00
07/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6911	8000	6911	8000	0.00
07/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	44795	41744	44795	41744	0.00
07/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	3700	4381	3700	4381	0.00
07/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	59612	56153	59612	56153	0.00
07/06/2007	R186 On 07-February-08			Bond Future	7.7100	7.6500	128.9960	129.7097	0.00
07/06/2007	R186 On 02-August-07			Bond Future	7.8100	7.7450	128.0233	128.7384	5.00
07/06/2007	R186 On 01-November-07			Bond Future	7.7700	7.7050	130.9565	131.6704	0.00
07/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	46746	50739	46746	50739	0.00
07/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	42021	38877	42021	38877	0.00
07/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	56918	63023	56918	63023	0.00
07/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5731	4686	5731	4686	0.00
07/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	21647	24527	21647	24527	0.00
07/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	53638	49379	53638	49379	0.00
07/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	33362	36598	33362	36598	0.00
07/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	58606	54705	58606	54705	0.00
07/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	22691	25184	22691	25184	0.00
07/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	78970	74326	78970	74326	0.00
07/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	12689	14674	12689	14674	0.00
07/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	75978	70823	75978	70823	0.00
07/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	76002	82596	76002	82596	0.00
07/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2828	2272	2828	2272	0.00
07/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	80926	87607	80926	87607	0.00
07/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2350	1881	2350	1881	0.00
07/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	85839	92601	85839	92601	0.00
07/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1899	1511	1899	1511	0.00
07/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	105788	112770	105788	112770	0.00
07/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	758	590	758	590	0.00
07/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	6803	8047	6803	8047	0.00
07/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	102520	96624	102520	96624	0.00
07/06/2007	R196 On 07-February-08			Bond Future	8.7400	8.6870	105.7793	105.8336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	R196 On 02-August-07			Bond Future	8.9600	8.9160	105.8277	105.8870	0.00
07/06/2007	R196 On 01-November-07			Bond Future	8.8500	8.8040	103.2242	103.2808	0.00
07/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5571	5861	5571	5861	0.00
07/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5492	5239	5492	5239	0.00
07/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	1415	1641	1415	1641	0.00
07/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	4416	4048	4416	4048	0.00
07/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3597	3875	3597	3875	0.00
07/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	4829	4540	4829	4540	0.00
07/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4423	4674	4423	4674	0.00
07/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6817	6525	6817	6525	0.00
07/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2379	2592	2379	2592	0.00
07/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	6700	6347	6700	6347	0.00
07/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3444	3657	3444	3657	0.00
07/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8321	7991	8321	7991	0.00
07/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	556	673	556	673	0.00
07/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	7197	6721	7197	6721	0.00
07/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1488	1642	1488	1642	0.00
07/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	8912	8499	8912	8499	0.00
07/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	176	224	176	224	0.00
07/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	10475	9930	10475	9930	0.00
07/06/2007	R201 On 07-February-08			Bond Future	8.0100	7.9500	105.0955	105.4156	0.00
07/06/2007	R201 On 02-August-07			Bond Future	8.1500	8.0900	104.3834	104.7186	0.00
07/06/2007	R201 On 01-November-07			Bond Future	8.0900	8.0300	106.8040	107.1319	0.00
07/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	15443	16832	15443	16832	0.00
07/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	29403	27591	29403	27591	0.00
07/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	23091	25786	23091	25786	0.00
07/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3809	3152	3809	3152	0.00
07/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	9359	10570	9359	10570	0.00
07/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	28116	26048	28116	26048	0.00
07/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	10767	11853	10767	11853	0.00
07/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	38373	36258	38373	36258	0.00
07/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	5575	6414	5575	6414	0.00
07/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	38397	35957	38397	35957	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	32034	35023	32034	35023	0.00
07/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1939	1575	1939	1575	0.00
07/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	34397	37439	34397	37439	0.00
07/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1621	1311	1621	1311	0.00
07/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	36799	39888	36799	39888	0.00
07/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1352	1089	1352	1089	0.00
07/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	46672	49895	46672	49895	0.00
07/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	630	501	630	501	0.00
07/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	3084	3620	3084	3620	0.00
07/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	50208	47465	50208	47465	0.00
07/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	7202	8015	7202	8015	0.00
07/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	48676	46288	48676	46288	0.00
07/06/2007	R203 On 07-February-08			Bond Future	7.8600	7.8000	105.9807	106.3873	0.00
07/06/2007	R203 On 02-August-07			Bond Future	7.9800	7.9200	105.0863	105.5033	0.00
07/06/2007	R203 On 01-November-07			Bond Future	7.9300	7.8650	103.3570	103.7691	0.00
07/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	16206	17802	16206	17802	0.00
07/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	40921	38451	40921	38451	0.00
07/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	37880	41558	37880	41558	0.00
07/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2650	2157	2650	2157	0.00
07/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	8802	10108	8802	10108	0.00
07/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	38468	35652	38468	35652	0.00
07/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	49632	53548	49632	53548	0.00
07/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1278	1023	1278	1023	0.00
07/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	52654	56611	52654	56611	0.00
07/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1056	842	1056	842	0.00
07/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	55674	59670	55674	59670	0.00
07/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	846	671	846	671	0.00
07/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	67934	72032	67934	72032	0.00
07/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	325	252	325	252	0.00
07/06/2007	R204 On 07-February-08			Bond Future	7.8600	7.8000	102.1525	102.5895	0.00
07/06/2007	R204 On 02-August-07			Bond Future	7.9700	7.9100	101.2341	101.6794	0.00
07/06/2007	R204 On 01-November-07			Bond Future	7.9300	7.8650	103.5496	103.9908	0.00
07/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	25558	27445	25558	27445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	52155	49672	52155	49672	0.00
07/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	42625	46423	42625	46423	0.00
07/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4402	3747	4402	3747	0.00
07/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	16199	17868	16199	17868	0.00
07/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	48004	45262	48004	45262	0.00
07/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	54429	58510	54429	58510	0.00
07/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2289	1917	2289	1917	0.00
07/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	57498	61632	57498	61632	0.00
07/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1920	1601	1920	1601	0.00
07/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	60601	64783	60601	64783	0.00
07/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1603	1331	1603	1331	0.00
07/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	73255	77574	73255	77574	0.00
07/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	740	605	740	605	0.00
07/06/2007	R206 On 07-February-08			Bond Future	7.9800	7.9200	98.3364	98.6120	0.00
07/06/2007	R206 On 02-August-07			Bond Future	8.1400	8.0750	97.3266	97.6176	0.00
07/06/2007	R206 On 01-November-07			Bond Future	8.0700	8.0100	99.5709	99.8546	0.00
07/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	13258	14474	13258	14474	0.00
07/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	23874	22334	23874	22334	0.00
07/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	5652	6920	5652	6920	0.00
07/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	12214	10572	12214	10572	0.00
07/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	7866	8920	7866	8920	0.00
07/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	23112	21329	23112	21329	0.00
07/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	2259	2937	2259	2937	0.00
07/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	21117	18885	21117	18885	0.00
07/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	11542	13453	11542	13453	0.00
07/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	5996	4997	5996	4997	0.00
07/06/2007	R207 On 07-February-08			Bond Future	7.8300	7.7750	96.1430	96.5158	0.00
07/06/2007	R207 On 02-August-07			Bond Future	7.9400	7.8850	95.0924	95.4700	0.00
07/06/2007	R207 On 01-November-07			Bond Future	7.8900	7.8350	97.3133	97.6888	0.00
07/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	16668	18149	16668	18149	0.00
07/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	41251	39003	41251	39003	0.00
07/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	42654	46165	42654	46165	0.00
07/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1342	1077	1342	1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	9748	10986	9748	10986	0.00
07/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	39168	36653	39168	36653	0.00
07/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	55806	59483	55806	59483	0.00
07/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	452	353	452	353	0.00
07/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	59154	62855	59154	62855	0.00
07/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	336	260	336	260	0.00
07/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	62511	66231	62511	66231	0.00
07/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	247	190	247	190	0.00
07/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	75934	79694	75934	79694	0.00
07/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	65	49	65	49	0.00
07/06/2007	R209 On 07-February-08			Bond Future	7.4300	7.3700	88.4526	89.0816	0.00
07/06/2007	R209 On 02-August-07			Bond Future	7.5200	7.4550	87.3917	88.0129	631.00
07/06/2007	R209 On 01-November-07			Bond Future	7.4800	7.4200	86.2219	86.8461	0.00
07/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	18455	20658	18455	20658	0.00
07/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	65201	61115	65201	61115	0.00
07/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	6891	8851	6891	8851	0.00
07/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	34887	30635	34887	30635	0.00
07/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	9519	11207	9519	11207	0.00
07/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	61574	57019	61574	57019	0.00
07/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	2209	3059	2209	3059	0.00
07/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	57992	52630	57992	52630	0.00
07/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	516	781	516	781	0.00
07/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	85505	79558	85505	79558	0.00
07/06/2007	TRT1 On 02-August-07			Index Future	252.7300	253.5130	252.7290	253.5130	500.00
08/06/2007	ALBI On 07-February-08			Index Future	227.5600	245.3030	227.5560	245.3030	0.00
08/06/2007	ALBI On 02-August-07			Index Future	216.4200	233.4300	216.4220	233.4300	0.00
08/06/2007	ALBI On 01-November-07			Index Future	221.6900	239.0500	221.6940	239.0500	0.00
08/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	108	11233	108	11233	0.00
08/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	264548	98203	264548	98203	0.00
08/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
08/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	375780	205700	375780	205700	0.00
08/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	0	838	0	838	0.00
08/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	323060	150338	323060	150338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	CRD1 On 02-August-07			Index Future	108.9500	109.1340	108.9540	109.1340	10.00
08/06/2007	GOVI On 07-February-08			jGovi	267.6700	268.0585	267.6745	268.0585	30.00
08/06/2007	GOVI On 02-August-07			jGovi	255.4500	255.8150	255.4480	255.8150	183.00
08/06/2007	GOVI On 01-November-07			jGovi	261.2100	261.5870	261.2120	261.5870	118.00
08/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	48835	51352	48835	51352	0.00
08/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	22090	20767	22090	20767	0.00
08/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	149480	153150	149480	153150	0.00
08/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
08/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	11183	12360	11183	12360	0.00
08/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	49063	46490	49063	46490	0.00
08/06/2007	ILBI On 02-August-07			Index Future	280.1900	280.7710	280.1880	280.7710	0.00
08/06/2007	J153 On 31-August-10			jSwap	9.5700	9.4210	0.0617	0.0575	0.00
08/06/2007	J157 On 15-September-15			jSwap	9.0800	8.9200	0.0103	0.0196	0.00
08/06/2007	J186 On 21-December-26			jSwap	8.4500	8.3370	0.0933	0.0826	0.00
08/06/2007	J201 On 22-December-14			jSwap	9.1500	8.9990	0.0953	0.0871	0.00
08/06/2007	J203 On 15-September-17			jSwap	8.9100	8.7730	0.0956	0.0871	0.00
08/06/2007	J204 On 21-December-18			jSwap	8.8500	8.7260	0.1012	0.0928	0.00
08/06/2007	J207 On 15-January-20			jSwap	8.7800	8.6660	0.0612	0.0525	0.00
08/06/2007	JBAR On 21-December-05			jBar	9.5700	9.4240	0.0000	0.0000	0.00
08/06/2007	JFRA On 07-February-08			jFra	9.8300	9.7140	0.0239	0.0237	0.00
08/06/2007	JFRA On 02-August-07			jFra	9.7500	9.6360	0.0237	0.0235	0.00
08/06/2007	JFRA On 23-August-07			jFra	9.8500	9.6850	0.0186	0.0182	0.00
08/06/2007	JFRA On 01-November-07			jFra	9.8600	9.7450	0.0258	0.0255	0.00
08/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19265	19142	19265	19142	0.00
08/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13575	13737	13575	13737	0.00
08/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5472	5200	5472	5200	0.00
08/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
08/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	975	852	975	852	0.00
08/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	439	529	439	529	0.00
08/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6165	5881	6165	5881	0.00
08/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	5	7	5	7	0.00
08/06/2007	JN02 On 07-February-08			jNote	9.5300	9.3680	0.1711	0.1684	0.00
08/06/2007	JN02 On 02-August-07			jNote	9.6700	9.5350	0.1749	0.1727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	JN02 On 01-November-07			jNote	9.6200	9.4660	0.1739	0.1715	0.00
08/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21449	19807	21449	19807	0.00
08/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	11901	13193	11901	13193	0.00
08/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12109	10643	12109	10643	0.00
08/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	4498	5484	4498	5484	0.00
08/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18884	17272	18884	17272	0.00
08/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	7760	8832	7760	8832	0.00
08/06/2007	JN05 On 07-February-08			jNote	9.1600	8.9770	0.3630	0.3571	0.00
08/06/2007	JN05 On 02-August-07			jNote	9.2900	9.1170	0.3671	0.3615	0.00
08/06/2007	JN05 On 01-November-07			jNote	9.2400	9.0550	0.3652	0.3595	0.00
08/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	19664	15894	19664	15894	0.00
08/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	13249	16812	13249	16812	0.00
08/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	8635	5477	8635	5477	0.00
08/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	6899	10752	6899	10752	0.00
08/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	17769	13765	17769	13765	0.00
08/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	8439	11584	8439	11584	0.00
08/06/2007	JN10 On 07-February-08			jNote	8.6800	8.5400	0.5689	0.5639	0.00
08/06/2007	JN10 On 02-August-07			jNote	8.7900	8.6550	0.5742	0.5690	0.00
08/06/2007	JN10 On 01-November-07			jNote	8.7400	8.6020	0.5720	0.5669	0.00
08/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7990	5640	7990	5640	0.00
08/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	29238	36015	29238	36015	0.00
08/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	2847	1242	2847	1242	0.00
08/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	16299	23923	16299	23923	0.00
08/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	5963	3756	5963	3756	0.00
08/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	23049	29987	23049	29987	0.00
08/06/2007	JROD On 29-June-07			jRod	8.8000	8.7150	0.0027	0.0020	0.00
08/06/2007	JROD On 31-July-07			jRod	9.1100	8.9710	0.0035	0.0026	0.00
08/06/2007	JROD On 31-August-07			jRod	9.4600	9.3340	0.0043	0.0035	0.00
08/06/2007	JROD On 28-September-07			jRod	9.2400	9.1730	0.0068	0.0060	0.00
08/06/2007	JROD On 31-October-07			jRod	9.4400	9.3690	0.0078	0.0069	0.00
08/06/2007	JROD On 30-November-07			jRod	9.6400	9.5520	0.0086	0.0077	0.00
08/06/2007	JROD On 31-December-07			jRod	9.4500	9.3730	0.0113	0.0103	0.00
08/06/2007	OTH1 On 02-August-07			Index Future	250.4600	250.7460	250.4630	250.7460	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	R153 On 07-February-08			Bond Future	8.6100	8.5150	115.7684	115.9831	0.00
08/06/2007	R153 On 02-August-07			Bond Future	8.7100	8.6150	116.9776	117.2326	1,215.00
08/06/2007	R153 On 01-November-07			Bond Future	8.6800	8.5850	112.9744	113.2103	0.00
08/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	7367	8247	7367	8247	0.00
08/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	15869	14602	15869	14602	0.00
08/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	5546	6958	5546	6958	0.00
08/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5687	4550	5687	4550	0.00
08/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3956	4739	3956	4739	0.00
08/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	15153	13576	15153	13576	0.00
08/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	3059	4058	3059	4058	0.00
08/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	8878	7327	8878	7327	0.00
08/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5341	6047	5341	6047	0.00
08/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	19881	18440	19881	18440	0.00
08/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2337	2873	2337	2873	0.00
08/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	20187	18364	20187	18364	0.00
08/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3753	4300	3753	4300	0.00
08/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	24374	22774	24374	22774	0.00
08/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1287	1627	1287	1627	0.00
08/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	25842	23822	25842	23822	0.00
08/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	6308	7820	6308	7820	0.00
08/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	5036	3998	5036	3998	0.00
08/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	7124	8732	7124	8732	0.00
08/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4440	3498	4440	3498	0.00
08/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	10885	12828	10885	12828	0.00
08/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2579	1972	2579	1972	0.00
08/06/2007	R157 On 07-February-08			Bond Future	8.0100	7.9850	136.3483	136.4824	477.00
08/06/2007	R157 On 02-August-07			Bond Future	8.1100	8.0850	136.9031	137.0439	0.00
08/06/2007	R157 On 01-November-07			Bond Future	8.0600	8.0400	133.1184	133.2560	0.00
08/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	19113	19719	19113	19719	0.00
08/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	36335	35601	36335	35601	0.00
08/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	3963	4369	3963	4369	0.00
08/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	29264	28263	29264	28263	86.00
08/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	11334	11877	11334	11877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	32877	32045	32877	32045	0.00
08/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	233	280	233	280	0.00
08/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	62278	60916	62278	60916	0.00
08/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	13230	13705	13230	13705	0.00
08/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	47628	46763	47628	46763	0.00
08/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6539	6911	6539	6911	0.00
08/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	45798	44795	45798	44795	0.00
08/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	8768	9123	8768	9123	0.00
08/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	60636	59651	60636	59651	0.00
08/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	31663	32871	31663	32871	0.00
08/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4252	4052	4252	4052	0.00
08/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	43159	44466	43159	44466	0.00
08/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2159	2057	2159	2057	0.00
08/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	46173	47496	46173	47496	0.00
08/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1805	1721	1805	1721	0.00
08/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	49193	50532	49193	50532	0.00
08/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1470	1401	1470	1401	0.00
08/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	61630	63010	61630	63010	0.00
08/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	604	576	604	576	0.00
08/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6539	6911	6539	6911	0.00
08/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	45798	44795	45798	44795	0.00
08/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	3468	3700	3468	3700	0.00
08/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	60756	59612	60756	59612	0.00
08/06/2007	R186 On 07-February-08			Bond Future	7.7200	7.7100	128.8776	128.9960	0.00
08/06/2007	R186 On 02-August-07			Bond Future	7.8200	7.8050	127.9047	128.0233	5.00
08/06/2007	R186 On 01-November-07			Bond Future	7.7800	7.7650	130.8381	130.9565	0.00
08/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	46026	46746	46026	46746	0.00
08/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	42485	42021	42485	42021	0.00
08/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	55809	56918	55809	56918	0.00
08/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5807	5731	5807	5731	0.00
08/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	21097	21647	21097	21647	0.00
08/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	54273	53638	54273	53638	0.00
08/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	32769	33362	32769	33362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	59197	58606	59197	58606	0.00
08/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	22226	22691	22226	22691	0.00
08/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	79689	78970	79689	78970	0.00
08/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	12301	12689	12301	12689	0.00
08/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	76774	75978	76774	75978	0.00
08/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	74840	76002	74840	76002	0.00
08/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2852	2828	2852	2828	0.00
08/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	79757	80926	79757	80926	0.00
08/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2367	2350	2367	2350	0.00
08/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	84664	85839	84664	85839	0.00
08/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1910	1899	1910	1899	0.00
08/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	104602	105788	104602	105788	0.00
08/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	758	758	758	758	0.00
08/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	6554	6803	6554	6803	0.00
08/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	103454	102520	103454	102520	0.00
08/06/2007	R196 On 07-February-08			Bond Future	8.8500	8.7420	105.6727	105.7793	0.00
08/06/2007	R196 On 02-August-07			Bond Future	9.0600	8.9570	105.6803	105.8277	0.00
08/06/2007	R196 On 01-November-07			Bond Future	8.9500	8.8500	103.0987	103.2242	0.00
08/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5038	5571	5038	5571	0.00
08/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6025	5492	6025	5492	0.00
08/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	972	1415	972	1415	0.00
08/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	5446	4416	5446	4416	0.00
08/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3041	3597	3041	3597	0.00
08/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	5528	4829	5528	4829	0.00
08/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3965	4423	3965	4423	0.00
08/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7426	6817	7426	6817	0.00
08/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1965	2379	1965	2379	0.00
08/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	7540	6700	7540	6700	0.00
08/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3060	3444	3060	3444	0.00
08/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9002	8321	9002	8321	0.00
08/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	346	556	346	556	0.00
08/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	8461	7197	8461	7197	0.00
08/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1198	1488	1198	1488	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	9876	8912	9876	8912	0.00
08/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	98	176	98	176	0.00
08/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	11871	10475	11871	10475	0.00
08/06/2007	R201 On 07-February-08			Bond Future	8.0300	8.0100	104.9891	105.0955	0.00
08/06/2007	R201 On 02-August-07			Bond Future	8.1700	8.1500	104.2720	104.3834	0.00
08/06/2007	R201 On 01-November-07			Bond Future	8.1100	8.0900	106.6950	106.8040	0.00
08/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	14969	15443	14969	15443	0.00
08/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	29993	29403	29993	29403	0.00
08/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	22168	23091	22168	23091	0.00
08/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4000	3809	4000	3809	0.00
08/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	8943	9359	8943	9359	0.00
08/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	28790	28116	28790	28116	0.00
08/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	10395	10767	10395	10767	0.00
08/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	39065	38373	39065	38373	0.00
08/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	5286	5575	5286	5575	0.00
08/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	39198	38397	39198	38397	0.00
08/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	31019	32034	31019	32034	0.00
08/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2038	1939	2038	1939	0.00
08/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	33365	34397	33365	34397	0.00
08/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1704	1621	1704	1621	0.00
08/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	35753	36799	35753	36799	0.00
08/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1420	1352	1420	1352	0.00
08/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	45589	46672	45589	46672	0.00
08/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	661	630	661	630	0.00
08/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	2898	3084	2898	3084	0.00
08/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	51112	50208	51112	50208	0.00
08/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6923	7202	6923	7202	0.00
08/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	49461	48676	49461	48676	0.00
08/06/2007	R203 On 07-February-08			Bond Future	7.8700	7.8600	105.9131	105.9807	0.00
08/06/2007	R203 On 02-August-07			Bond Future	7.9900	7.9800	105.0169	105.0863	0.00
08/06/2007	R203 On 01-November-07			Bond Future	7.9400	7.9250	103.2885	103.3570	0.00
08/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	15907	16206	15907	16206	0.00
08/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	41299	40921	41299	40921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	37218	37880	37218	37880	0.00
08/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2681	2650	2681	2650	0.00
08/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	8549	8802	8549	8802	0.00
08/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	38899	38468	38899	38468	0.00
08/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	48947	49632	48947	49632	0.00
08/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1286	1278	1286	1278	0.00
08/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	51966	52654	51966	52654	0.00
08/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1061	1056	1061	1056	0.00
08/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	54984	55674	54984	55674	0.00
08/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	849	846	849	846	0.00
08/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	67239	67934	67239	67934	0.00
08/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	324	325	324	325	0.00
08/06/2007	R204 On 07-February-08			Bond Future	7.8800	7.8600	102.0074	102.1525	0.00
08/06/2007	R204 On 02-August-07			Bond Future	7.9900	7.9700	101.0862	101.2341	0.00
08/06/2007	R204 On 01-November-07			Bond Future	7.9500	7.9250	103.4032	103.5496	0.00
08/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	24900	25558	24900	25558	0.00
08/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	52949	52155	52949	52155	0.00
08/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	41314	42625	41314	42625	0.00
08/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4570	4402	4570	4402	0.00
08/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	15607	16199	15607	16199	0.00
08/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	48877	48004	48877	48004	0.00
08/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	53038	54429	53038	54429	0.00
08/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2377	2289	2377	2289	0.00
08/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	56092	57498	56092	57498	0.00
08/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1994	1920	1994	1920	0.00
08/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	59183	60601	59183	60601	0.00
08/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1664	1603	1664	1603	0.00
08/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	71803	73255	71803	73255	0.00
08/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	767	740	767	740	0.00
08/06/2007	R206 On 07-February-08			Bond Future	8.0000	7.9800	98.2448	98.3364	0.00
08/06/2007	R206 On 02-August-07			Bond Future	8.1600	8.1350	97.2299	97.3266	0.00
08/06/2007	R206 On 01-November-07			Bond Future	8.0900	8.0700	99.4766	99.5709	0.00
08/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	12844	13258	12844	13258	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	24377	23874	24377	23874	0.00
08/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	10889	11542	10889	11542	0.00
08/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	6310	5996	6310	5996	0.00
08/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	7505	7866	7505	7866	0.00
08/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	23695	23112	23695	23112	0.00
08/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	5217	5652	5217	5652	0.00
08/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	12746	12214	12746	12214	0.00
08/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	2027	2259	2027	2259	0.00
08/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	21853	21117	21853	21117	0.00
08/06/2007	R207 On 07-February-08			Bond Future	7.8400	7.8250	96.0686	96.1430	0.00
08/06/2007	R207 On 02-August-07			Bond Future	7.9500	7.9350	95.0171	95.0924	0.00
08/06/2007	R207 On 01-November-07			Bond Future	7.9000	7.8850	97.2385	97.3133	0.00
08/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	16340	16668	16340	16668	0.00
08/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	41667	41251	41667	41251	0.00
08/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	41922	42654	41922	42654	0.00
08/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1363	1342	1363	1342	0.00
08/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	9463	9748	9463	9748	0.00
08/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	39632	39168	39632	39168	0.00
08/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	55057	55806	55057	55806	0.00
08/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	457	452	457	452	0.00
08/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	58403	59154	58403	59154	0.00
08/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	338	336	338	336	0.00
08/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	61759	62511	61759	62511	0.00
08/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	248	247	248	247	0.00
08/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	75181	75934	75181	75934	0.00
08/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	64	65	64	65	0.00
08/06/2007	R209 On 07-February-08			Bond Future	7.4300	7.4300	88.4526	88.4526	0.00
08/06/2007	R209 On 02-August-07			Bond Future	7.5200	7.5150	87.3917	87.3917	631.00
08/06/2007	R209 On 01-November-07			Bond Future	7.4800	7.4800	86.2219	86.2219	0.00
08/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	18388	18455	18388	18455	0.00
08/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	65134	65201	65134	65201	0.00
08/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	6764	6891	6764	6891	0.00
08/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	34760	34887	34760	34887	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	9446	9519	9446	9519	0.00
08/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	61500	61574	61500	61574	0.00
08/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	2137	2209	2137	2209	0.00
08/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	57920	57992	57920	57992	0.00
08/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	489	516	489	516	0.00
08/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	85478	85505	85478	85505	0.00
08/06/2007	TRT1 On 02-August-07			Index Future	252.3700	252.7290	252.3690	252.7290	500.00
11/06/2007	ALBI On 07-February-08			Index Future	226.6400	227.5560	226.6440	227.5560	0.00
11/06/2007	ALBI On 02-August-07			Index Future	215.5200	216.4220	215.5230	216.4220	0.00
11/06/2007	ALBI On 01-November-07			Index Future	220.7800	221.6940	220.7810	221.6940	0.00
11/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	73	108	73	108	0.00
11/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	273633	264548	273633	264548	0.00
11/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
11/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	384770	375780	384770	375780	0.00
11/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	0	0	0	0	0.00
11/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	332190	323060	332190	323060	0.00
11/06/2007	CRD1 On 02-August-07			Index Future	108.6800	108.9540	108.6790	108.9540	10.00
11/06/2007	GOVI On 07-February-08			jGovi	266.6900	267.6745	266.6930	267.6745	30.00
11/06/2007	GOVI On 02-August-07			jGovi	254.5100	255.4480	254.5110	255.4480	183.00
11/06/2007	GOVI On 01-November-07			jGovi	260.2500	261.2120	260.2540	261.2120	118.00
11/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	42665	48835	42665	48835	0.00
11/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	25735	22090	25735	22090	0.00
11/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	140110	149480	140110	149480	0.00
11/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
11/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	8500	11183	8500	11183	0.00
11/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	55960	49063	55960	49063	0.00
11/06/2007	ILBI On 02-August-07			Index Future	279.0500	280.1880	279.0480	280.1880	0.00
11/06/2007	J153 On 31-August-10			jSwap	9.6600	9.5660	0.0646	0.0617	0.00
11/06/2007	J157 On 15-September-15			jSwap	9.1600	9.0750	0.0056	0.0103	0.00
11/06/2007	J186 On 21-December-26			jSwap	8.5500	8.4540	0.1025	0.0933	0.00
11/06/2007	J201 On 22-December-14			jSwap	9.2400	9.1500	0.1001	0.0953	0.00
11/06/2007	J203 On 15-September-17			jSwap	9.0000	8.9080	0.1014	0.0956	0.00
11/06/2007	J204 On 21-December-18			jSwap	8.9400	8.8460	0.1077	0.1012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	J207 On 15-January-20			jSwap	8.8800	8.7810	0.0684	0.0612	0.00
11/06/2007	JBAR On 21-December-05			jBar	9.5800	9.5710	0.0000	0.0000	0.00
11/06/2007	JFRA On 07-February-08			jFra	9.8900	9.8310	0.0241	0.0239	0.00
11/06/2007	JFRA On 02-August-07			jFra	9.7600	9.7480	0.0238	0.0237	0.00
11/06/2007	JFRA On 23-August-07			jFra	9.8600	9.8540	0.0186	0.0186	0.00
11/06/2007	JFRA On 01-November-07			jFra	9.9000	9.8550	0.0259	0.0258	0.00
11/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19244	19265	19244	19265	0.00
11/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13411	13575	13411	13575	0.00
11/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5506	5472	5506	5472	0.00
11/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
11/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	977	975	977	975	0.00
11/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	417	439	417	439	0.00
11/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6273	6165	6273	6165	0.00
11/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	4	5	4	5	0.00
11/06/2007	JN02 On 07-February-08			jNote	9.6500	9.5320	0.1730	0.1711	0.00
11/06/2007	JN02 On 02-August-07			jNote	9.7500	9.6710	0.1761	0.1749	0.00
11/06/2007	JN02 On 01-November-07			jNote	9.7100	9.6150	0.1756	0.1739	0.00
11/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22585	21449	22585	21449	0.00
11/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	10966	11901	10966	11901	0.00
11/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12813	12109	12813	12109	0.00
11/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	3851	4498	3851	4498	0.00
11/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19886	18884	19886	18884	0.00
11/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	7018	7760	7018	7760	0.00
11/06/2007	JN05 On 07-February-08			jNote	9.2800	9.1620	0.3665	0.3630	0.00
11/06/2007	JN05 On 02-August-07			jNote	9.4000	9.2940	0.3703	0.3671	0.00
11/06/2007	JN05 On 01-November-07			jNote	9.3500	9.2360	0.3686	0.3652	0.00
11/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22153	19664	22153	19664	0.00
11/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	11251	13249	11251	13249	0.00
11/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	10803	8635	10803	8635	0.00
11/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	4935	6899	4935	6899	0.00
11/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	20398	17769	20398	17769	0.00
11/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	6753	8439	6753	8439	0.00
11/06/2007	JN10 On 07-February-08			jNote	8.7800	8.6760	0.5730	0.5689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	JN10 On 02-August-07			jNote	8.8800	8.7940	0.5778	0.5742	0.00
11/06/2007	JN10 On 01-November-07			jNote	8.8300	8.7390	0.5758	0.5720	0.00
11/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10021	7990	10021	7990	0.00
11/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	24714	29238	24714	29238	0.00
11/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	4376	2847	4376	2847	0.00
11/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	11922	16299	11922	16299	0.00
11/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	7876	5963	7876	5963	0.00
11/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	18699	23049	18699	23049	0.00
11/06/2007	JROD On 29-June-07			jRod	8.8000	8.8010	0.0022	0.0027	0.00
11/06/2007	JROD On 31-July-07			jRod	9.1000	9.1050	0.0030	0.0035	0.00
11/06/2007	JROD On 31-August-07			jRod	9.4600	9.4630	0.0038	0.0043	0.00
11/06/2007	JROD On 28-September-07			jRod	9.2300	9.2350	0.0063	0.0068	0.00
11/06/2007	JROD On 31-October-07			jRod	9.4400	9.4380	0.0073	0.0078	0.00
11/06/2007	JROD On 30-November-07			jRod	9.6400	9.6400	0.0082	0.0086	0.00
11/06/2007	JROD On 31-December-07			jRod	9.4400	9.4490	0.0108	0.0113	0.00
11/06/2007	OTH1 On 02-August-07			Index Future	249.2800	250.4630	249.2810	250.4630	15.00
11/06/2007	R153 On 07-February-08			Bond Future	8.7000	8.6050	115.5542	115.7684	0.00
11/06/2007	R153 On 02-August-07			Bond Future	8.8000	8.7050	116.7233	116.9776	1,215.00
11/06/2007	R153 On 01-November-07			Bond Future	8.7700	8.6750	112.7392	112.9744	0.00
11/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	6511	7367	6511	7367	0.00
11/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	17156	15869	17156	15869	0.00
11/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	4218	5546	4218	5546	0.00
11/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	6902	5687	6902	5687	0.00
11/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3224	3956	3224	3956	0.00
11/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	16773	15153	16773	15153	0.00
11/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	2158	3059	2158	3059	0.00
11/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	10519	8878	10519	8878	0.00
11/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4658	5341	4658	5341	0.00
11/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	21341	19881	21341	19881	0.00
11/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1845	2337	1845	2337	0.00
11/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	22047	20187	22047	20187	0.00
11/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3227	3753	3227	3753	0.00
11/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	25990	24374	25990	24374	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	981	1287	981	1287	0.00
11/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	27888	25842	27888	25842	0.00
11/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	4875	6308	4875	6308	0.00
11/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6145	5036	6145	5036	0.00
11/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	5589	7124	5589	7124	0.00
11/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5448	4440	5448	4440	0.00
11/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	8989	10885	8989	10885	0.00
11/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3226	2579	3226	2579	0.00
11/06/2007	R157 On 07-February-08			Bond Future	8.0900	8.0050	135.8142	136.3483	477.00
11/06/2007	R157 On 02-August-07			Bond Future	8.1900	8.1050	136.3417	136.9031	0.00
11/06/2007	R157 On 01-November-07			Bond Future	8.1400	8.0600	132.5700	133.1184	0.00
11/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	16857	19113	16857	19113	0.00
11/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	39421	36335	39421	36335	0.00
11/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	2651	3963	2651	3963	0.00
11/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	33567	29264	33567	29264	86.00
11/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	9379	11334	9379	11334	0.00
11/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	36407	32877	36407	32877	0.00
11/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	111	233	111	233	0.00
11/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	67770	62278	67770	62278	0.00
11/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	11486	13230	11486	13230	0.00
11/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	51226	47628	51226	47628	0.00
11/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5235	6539	5235	6539	0.00
11/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	49979	45798	49979	45798	0.00
11/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	7482	8768	7482	8768	0.00
11/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	64692	60636	64692	60636	0.00
11/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	27058	31663	27058	31663	0.00
11/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5261	4252	5261	4252	0.00
11/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	38083	43159	38083	43159	0.00
11/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2697	2159	2697	2159	0.00
11/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	41012	46173	41012	46173	0.00
11/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2259	1805	2259	1805	0.00
11/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	43954	49193	43954	49193	0.00
11/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1846	1470	1846	1470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	56178	61630	56178	61630	0.00
11/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	766	604	766	604	0.00
11/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5235	6539	5235	6539	0.00
11/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	49979	45798	49979	45798	0.00
11/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	2676	3468	2676	3468	0.00
11/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	65449	60756	65449	60756	0.00
11/06/2007	R186 On 07-February-08			Bond Future	7.8100	7.7200	127.8195	128.8776	0.00
11/06/2007	R186 On 02-August-07			Bond Future	7.9100	7.8150	126.8450	127.9047	5.00
11/06/2007	R186 On 01-November-07			Bond Future	7.8700	7.7750	129.7798	130.8381	0.00
11/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	40350	46026	40350	46026	0.00
11/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	47389	42485	47389	42485	0.00
11/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	46928	55809	46928	55809	0.00
11/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7525	5807	7525	5807	0.00
11/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	17143	21097	17143	21097	0.00
11/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	60900	54273	60900	54273	0.00
11/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	28223	32769	28223	32769	0.00
11/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	65231	59197	65231	59197	0.00
11/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	18769	22226	18769	22226	0.00
11/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	86813	79689	86813	79689	0.00
11/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	9643	12301	9643	12301	0.00
11/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	84697	76774	84697	76774	0.00
11/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	65140	74840	65140	74840	0.00
11/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3749	2852	3749	2852	0.00
11/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	69912	79757	69912	79757	0.00
11/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3119	2367	3119	2367	0.00
11/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	74686	84664	74686	84664	0.00
11/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2529	1910	2529	1910	0.00
11/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	94267	104602	94267	104602	0.00
11/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1020	758	1020	758	0.00
11/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	4935	6554	4935	6554	0.00
11/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	112417	103454	112417	103454	0.00
11/06/2007	R196 On 07-February-08			Bond Future	8.8800	8.8500	105.6392	105.6727	0.00
11/06/2007	R196 On 02-August-07			Bond Future	9.0800	9.0590	105.6456	105.6803	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	R196 On 01-November-07			Bond Future	8.9800	8.9520	103.0656	103.0987	0.00
11/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4847	5038	4847	5038	0.00
11/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6169	6025	6169	6025	0.00
11/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	833	972	833	972	0.00
11/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	5654	5446	5654	5446	0.00
11/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	2867	3041	2867	3041	0.00
11/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	5685	5528	5685	5528	0.00
11/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3799	3965	3799	3965	0.00
11/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7594	7426	7594	7426	0.00
11/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1831	1965	1831	1965	0.00
11/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	7738	7540	7738	7540	0.00
11/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2917	3060	2917	3060	0.00
11/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9196	9002	9196	9002	0.00
11/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	279	346	279	346	0.00
11/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	8740	8461	8740	8461	0.00
11/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1101	1198	1101	1198	0.00
11/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	10111	9876	10111	9876	0.00
11/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	73	98	73	98	0.00
11/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	12193	11871	12193	11871	0.00
11/06/2007	R201 On 07-February-08			Bond Future	8.1100	8.0300	104.5648	104.9891	0.00
11/06/2007	R201 On 02-August-07			Bond Future	8.2500	8.1700	103.8278	104.2720	0.00
11/06/2007	R201 On 01-November-07			Bond Future	8.1900	8.1100	106.2603	106.6950	0.00
11/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	13208	14969	13208	14969	0.00
11/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	32475	29993	32475	29993	0.00
11/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	18677	22168	18677	22168	0.00
11/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4951	4000	4951	4000	0.00
11/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	7446	8943	7446	8943	0.00
11/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	31639	28790	31639	28790	0.00
11/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	9031	10395	9031	10395	0.00
11/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	41944	39065	41944	39065	0.00
11/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	4270	5286	4270	5286	0.00
11/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	42529	39198	42529	39198	0.00
11/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	27093	31019	27093	31019	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2554	2038	2554	2038	0.00
11/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	29359	33365	29359	33365	0.00
11/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2139	1704	2139	1704	0.00
11/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	31677	35753	31677	35753	0.00
11/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1786	1420	1786	1420	0.00
11/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	41320	45589	41320	45589	0.00
11/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	834	661	834	661	0.00
11/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	2265	2898	2265	2898	0.00
11/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	54825	51112	54825	51112	0.00
11/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	5914	6923	5914	6923	0.00
11/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	52696	49461	52696	49461	0.00
11/06/2007	R203 On 07-February-08			Bond Future	7.9500	7.8700	105.3746	105.9131	0.00
11/06/2007	R203 On 02-August-07			Bond Future	8.0700	7.9900	104.4648	105.0169	0.00
11/06/2007	R203 On 01-November-07			Bond Future	8.0200	7.9350	102.7428	103.2885	0.00
11/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	13882	15907	13882	15907	0.00
11/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	44658	41299	44658	41299	0.00
11/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	32376	37218	32376	37218	0.00
11/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3360	2681	3360	2681	0.00
11/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	6944	8549	6944	8549	0.00
11/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	42752	38899	42752	38899	0.00
11/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	43762	48947	43762	48947	0.00
11/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1624	1286	1624	1286	0.00
11/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	46723	51966	46723	51966	0.00
11/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1340	1061	1340	1061	0.00
11/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	49689	54984	49689	54984	0.00
11/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1075	849	1075	849	0.00
11/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	61807	67239	61807	67239	0.00
11/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	413	324	413	324	0.00
11/06/2007	R204 On 07-February-08			Bond Future	7.9500	7.8800	101.5016	102.0074	0.00
11/06/2007	R204 On 02-August-07			Bond Future	8.0600	7.9900	100.5710	101.0862	0.00
11/06/2007	R204 On 01-November-07			Bond Future	8.0200	7.9450	102.8927	103.4032	0.00
11/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	22719	24900	22719	24900	0.00
11/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	55826	52949	55826	52949	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	36865	41314	36865	41314	0.00
11/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5273	4570	5273	4570	0.00
11/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	13685	15607	13685	15607	0.00
11/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	52059	48877	52059	48877	0.00
11/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	48264	53038	48264	53038	0.00
11/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2755	2377	2755	2377	0.00
11/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	51259	56092	51259	56092	0.00
11/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2313	1994	2313	1994	0.00
11/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	54298	59183	54298	59183	0.00
11/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1931	1664	1931	1664	0.00
11/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	66773	71803	66773	71803	0.00
11/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	889	767	889	767	0.00
11/06/2007	R206 On 07-February-08			Bond Future	8.0800	8.0000	97.8792	98.2448	0.00
11/06/2007	R206 On 02-August-07			Bond Future	8.2400	8.1550	96.8441	97.2299	0.00
11/06/2007	R206 On 01-November-07			Bond Future	8.1700	8.0900	99.1004	99.4766	0.00
11/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	11305	12844	11305	12844	0.00
11/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	26493	24377	26493	24377	0.00
11/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	8519	10889	8519	10889	0.00
11/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	7797	6310	7797	6310	0.00
11/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	6210	7505	6210	7505	0.00
11/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	26161	23695	26161	23695	0.00
11/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	3737	5217	3737	5217	0.00
11/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	15124	12746	15124	12746	0.00
11/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1299	2027	1299	2027	0.00
11/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	24982	21853	24982	21853	0.00
11/06/2007	R207 On 07-February-08			Bond Future	7.9300	7.8350	95.4030	96.0686	0.00
11/06/2007	R207 On 02-August-07			Bond Future	8.0400	7.9450	94.3430	95.0171	0.00
11/06/2007	R207 On 01-November-07			Bond Future	7.9900	7.8950	96.5684	97.2385	0.00
11/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	13865	16340	13865	16340	0.00
11/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	45848	41667	45848	41667	0.00
11/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	35748	41922	35748	41922	0.00
11/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1929	1363	1929	1363	0.00
11/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	7463	9463	7463	9463	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	44333	39632	44333	39632	0.00
11/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	48529	55057	48529	55057	0.00
11/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	669	457	669	457	0.00
11/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	51824	58403	51824	58403	0.00
11/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	500	338	500	338	0.00
11/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	55140	61759	55140	61759	0.00
11/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	369	248	369	248	0.00
11/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	68474	75181	68474	75181	0.00
11/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	98	64	98	64	0.00
11/06/2007	R209 On 07-February-08			Bond Future	7.5200	7.4300	87.5227	88.4526	0.00
11/06/2007	R209 On 02-August-07			Bond Future	7.6100	7.5150	86.4734	87.3917	631.00
11/06/2007	R209 On 01-November-07			Bond Future	7.5700	7.4800	85.2991	86.2219	0.00
11/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	15333	18388	15333	18388	0.00
11/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	71378	65134	71378	65134	0.00
11/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	4300	6764	4300	6764	0.00
11/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	41479	34760	41479	34760	0.00
11/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	7200	9446	7200	9446	0.00
11/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	68482	61500	68482	61500	0.00
11/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1169	2137	1169	2137	0.00
11/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	66135	57920	66135	57920	0.00
11/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	223	489	223	489	0.00
11/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	94395	85478	94395	85478	0.00
11/06/2007	TRT1 On 02-August-07			Index Future	251.4400	252.3690	251.4380	252.3690	500.00
12/06/2007	ALBI On 07-February-08			Index Future	227.3500	226.6440	227.3510	226.6440	0.00
12/06/2007	ALBI On 02-August-07			Index Future	216.2200	215.5230	216.2160	215.5230	0.00
12/06/2007	ALBI On 01-November-07			Index Future	221.4800	220.7810	221.4810	220.7810	0.00
12/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	92	73	92	73	0.00
12/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	266582	273633	266582	273633	0.00
12/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
12/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	377840	384770	377840	384770	0.00
12/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	0	0	0	0	0.00
12/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	325190	332190	325190	332190	0.00
12/06/2007	CRD1 On 02-August-07			Index Future	108.9100	108.6790	108.9100	108.6790	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	GOVI On 07-February-08			jGovi	267.5100	266.6930	267.5125	266.6930	30.00
12/06/2007	GOVI On 02-August-07			jGovi	255.2900	254.5110	255.2935	254.5110	183.00
12/06/2007	GOVI On 01-November-07			jGovi	261.0500	260.2540	261.0540	260.2540	118.00
12/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	47555	42665	47555	42665	0.00
12/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	22430	25735	22430	25735	0.00
12/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	147935	140110	147935	140110	0.00
12/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
12/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	10447	8500	10447	8500	0.00
12/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	49907	55960	49907	55960	0.00
12/06/2007	ILBI On 02-August-07			Index Future	278.7200	279.0480	278.7230	279.0480	0.00
12/06/2007	J153 On 31-August-10			jSwap	9.5700	9.6610	0.0620	0.0646	0.00
12/06/2007	J157 On 15-September-15			jSwap	9.0600	9.1550	0.0111	0.0056	0.00
12/06/2007	J186 On 21-December-26			jSwap	8.4500	8.5540	0.0932	0.1025	0.00
12/06/2007	J201 On 22-December-14			jSwap	9.1400	9.2360	0.0950	0.1001	0.00
12/06/2007	J203 On 15-September-17			jSwap	8.9100	8.9970	0.0959	0.1014	0.00
12/06/2007	J204 On 21-December-18			jSwap	8.8400	8.9380	0.1009	0.1077	0.00
12/06/2007	J207 On 15-January-20			jSwap	8.7700	8.8770	0.0604	0.0684	0.00
12/06/2007	JBAR On 21-December-05			jBar	9.6500	9.5790	0.0000	0.0000	0.00
12/06/2007	JFRA On 07-February-08			jFra	9.8400	9.8900	0.0240	0.0241	0.00
12/06/2007	JFRA On 02-August-07			jFra	9.7600	9.7620	0.0238	0.0238	0.00
12/06/2007	JFRA On 23-August-07			jFra	9.8000	9.8590	0.0184	0.0186	0.00
12/06/2007	JFRA On 01-November-07			jFra	9.8700	9.8970	0.0258	0.0259	0.00
12/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19145	19244	19145	19244	0.00
12/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13432	13411	13432	13411	0.00
12/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5498	5506	5498	5506	0.00
12/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
12/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	920	977	920	977	0.00
12/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	445	417	445	417	0.00
12/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6200	6273	6200	6273	0.00
12/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	4	4	4	4	0.00
12/06/2007	JN02 On 07-February-08			jNote	9.5500	9.6480	0.1714	0.1730	0.00
12/06/2007	JN02 On 02-August-07			jNote	9.6900	9.7460	0.1752	0.1761	0.00
12/06/2007	JN02 On 01-November-07			jNote	9.6400	9.7120	0.1743	0.1756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21497	22585	21497	22585	0.00
12/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	11646	10966	11646	10966	0.00
12/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12095	12813	12095	12813	0.00
12/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	4105	3851	4105	3851	0.00
12/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18950	19886	18950	19886	0.00
12/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	7467	7018	7467	7018	0.00
12/06/2007	JN05 On 07-February-08			jNote	9.1600	9.2760	0.3627	0.3665	0.00
12/06/2007	JN05 On 02-August-07			jNote	9.3000	9.3990	0.3670	0.3703	0.00
12/06/2007	JN05 On 01-November-07			jNote	9.2300	9.3460	0.3651	0.3686	0.00
12/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	19400	22153	19400	22153	0.00
12/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	13223	11251	13223	11251	0.00
12/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	8370	10803	8370	10803	0.00
12/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	6596	4935	6596	4935	0.00
12/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	17554	20398	17554	20398	0.00
12/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	8305	6753	8305	6753	0.00
12/06/2007	JN10 On 07-February-08			jNote	8.6800	8.7750	0.5689	0.5730	0.00
12/06/2007	JN10 On 02-August-07			jNote	8.7900	8.8840	0.5742	0.5778	0.00
12/06/2007	JN10 On 01-November-07			jNote	8.7400	8.8340	0.5720	0.5758	0.00
12/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7851	10021	7851	10021	0.00
12/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	29167	24714	29167	24714	0.00
12/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	2621	4376	2621	4376	0.00
12/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	16073	11922	16073	11922	0.00
12/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	5811	7876	5811	7876	0.00
12/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	22897	18699	22897	18699	0.00
12/06/2007	JROD On 29-June-07			jRod	8.8000	8.7950	0.0022	0.0022	0.00
12/06/2007	JROD On 31-July-07			jRod	9.1200	9.0960	0.0030	0.0030	0.00
12/06/2007	JROD On 31-August-07			jRod	9.5100	9.4570	0.0040	0.0038	0.00
12/06/2007	JROD On 28-September-07			jRod	9.2700	9.2340	0.0064	0.0063	0.00
12/06/2007	JROD On 31-October-07			jRod	9.4700	9.4380	0.0075	0.0073	0.00
12/06/2007	JROD On 30-November-07			jRod	9.6600	9.6380	0.0083	0.0082	0.00
12/06/2007	JROD On 31-December-07			jRod	9.4600	9.4440	0.0109	0.0108	0.00
12/06/2007	OTH1 On 02-August-07			Index Future	250.3900	249.2810	250.3890	249.2810	15.00
12/06/2007	R153 On 07-February-08			Bond Future	8.6400	8.6950	115.6969	115.5542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R153 On 02-August-07			Bond Future	8.7400	8.7950	116.8927	116.7233	1,140.00
12/06/2007	R153 On 01-November-07			Bond Future	8.7100	8.7650	112.8959	112.7392	0.00
12/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	7010	6511	7010	6511	0.00
12/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	16226	17156	16226	17156	0.00
12/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	6436	5589	6436	5589	0.00
12/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4601	5448	4601	5448	0.00
12/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3627	3224	3627	3224	0.00
12/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	15608	16773	15608	16773	0.00
12/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	4926	4218	4926	4218	0.00
12/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5915	6902	5915	6902	0.00
12/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	2602	2158	2602	2158	0.00
12/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	9269	10519	9269	10519	0.00
12/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5047	4658	5047	4658	0.00
12/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	20302	21341	20302	21341	0.00
12/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2105	1845	2105	1845	0.00
12/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	20740	22047	20740	22047	0.00
12/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3520	3227	3520	3227	0.00
12/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	24856	25990	24856	25990	0.00
12/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1136	981	1136	981	0.00
12/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	26475	27888	26475	27888	0.00
12/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	5652	4875	5652	4875	0.00
12/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	5228	6145	5228	6145	0.00
12/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	10097	8989	10097	8989	0.00
12/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2639	3226	2639	3226	0.00
12/06/2007	R157 On 07-February-08			Bond Future	8.0300	8.0850	136.2145	135.8142	477.00
12/06/2007	R157 On 02-August-07			Bond Future	8.1300	8.1850	136.7624	136.3417	0.00
12/06/2007	R157 On 01-November-07			Bond Future	8.0800	8.1400	132.9810	132.5700	0.00
12/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	18359	16857	18359	16857	0.00
12/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	36920	39421	36920	39421	0.00
12/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	30179	27058	30179	27058	0.00
12/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4174	5261	4174	5261	0.00
12/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	10616	9379	10616	9379	0.00
12/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	33534	36407	33534	36407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	3331	2651	3331	2651	0.00
12/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	30039	33567	30039	33567	86.00
12/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	157	111	157	111	0.00
12/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	63609	67770	63609	67770	0.00
12/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	12621	11486	12621	11486	0.00
12/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	48357	51226	48357	51226	0.00
12/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6027	5235	6027	5235	0.00
12/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	46661	49979	46661	49979	0.00
12/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	8299	7482	8299	7482	0.00
12/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	61505	64692	61505	64692	0.00
12/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	41655	38083	41655	38083	0.00
12/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2062	2697	2062	2697	0.00
12/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	44671	41012	44671	41012	0.00
12/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1710	2259	1710	2259	0.00
12/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	47697	43954	47697	43954	0.00
12/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1381	1846	1381	1846	0.00
12/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	60164	56178	60164	56178	0.00
12/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	545	766	545	766	0.00
12/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6027	5235	6027	5235	0.00
12/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	46661	49979	46661	49979	0.00
12/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	3136	2676	3136	2676	0.00
12/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	61797	65449	61797	65449	0.00
12/06/2007	R186 On 07-February-08			Bond Future	7.7400	7.8100	128.6413	127.8195	0.00
12/06/2007	R186 On 02-August-07			Bond Future	7.8400	7.9050	127.6681	126.8450	5.00
12/06/2007	R186 On 01-November-07			Bond Future	7.8000	7.8650	130.6017	129.7798	0.00
12/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	44421	40350	44421	40350	0.00
12/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	43242	47389	43242	47389	0.00
12/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	53310	46928	53310	46928	0.00
12/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5676	7525	5676	7525	0.00
12/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	19797	17143	19797	17143	0.00
12/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	55336	60900	55336	60900	0.00
12/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	31422	28223	31422	28223	0.00
12/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	60212	65231	60212	65231	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	21151	18769	21151	18769	0.00
12/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	80977	86813	80977	86813	0.00
12/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	11361	9643	11361	9643	0.00
12/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	78197	84697	78197	84697	0.00
12/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	72328	65140	72328	65140	0.00
12/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2706	3749	2706	3749	0.00
12/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	77250	69912	77250	69912	0.00
12/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2227	3119	2227	3119	0.00
12/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	82168	74686	82168	74686	0.00
12/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1781	2529	1781	2529	0.00
12/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	102155	94267	102155	94267	0.00
12/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	677	1020	677	1020	0.00
12/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	5939	4935	5939	4935	0.00
12/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	105202	112417	105202	112417	0.00
12/06/2007	R196 On 07-February-08			Bond Future	8.7800	8.8840	105.7408	105.6392	0.00
12/06/2007	R196 On 02-August-07			Bond Future	9.0400	9.0830	105.7034	105.6456	0.00
12/06/2007	R196 On 01-November-07			Bond Future	8.9100	8.9790	103.1528	103.0656	0.00
12/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5322	4847	5322	4847	0.00
12/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5628	6169	5628	6169	0.00
12/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	952	833	952	833	0.00
12/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	5196	5654	5196	5654	0.00
12/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3211	2867	3211	2867	0.00
12/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	5157	5685	5157	5685	0.00
12/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4202	3799	4202	3799	0.00
12/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6982	7594	6982	7594	0.00
12/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2080	1831	2080	1831	0.00
12/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	7115	7738	7115	7738	0.00
12/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3252	2917	3252	2917	0.00
12/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8514	9196	8514	9196	0.00
12/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	326	279	326	279	0.00
12/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	8210	8740	8210	8740	0.00
12/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1270	1101	1270	1101	0.00
12/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	9407	10111	9407	10111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	87	73	87	73	0.00
12/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	11629	12193	11629	12193	0.00
12/06/2007	R201 On 07-February-08			Bond Future	8.0500	8.1100	104.8828	104.5648	0.00
12/06/2007	R201 On 02-August-07			Bond Future	8.1900	8.2500	104.1607	103.8278	0.00
12/06/2007	R201 On 01-November-07			Bond Future	8.1300	8.1900	106.5861	106.2603	0.00
12/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	14377	13208	14377	13208	0.00
12/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	30464	32475	30464	32475	0.00
12/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	21014	18677	21014	18677	0.00
12/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3959	4951	3959	4951	0.00
12/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	8382	7446	8382	7446	0.00
12/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	29318	31639	29318	31639	0.00
12/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	9916	9031	9916	9031	0.00
12/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	39649	41944	39649	41944	0.00
12/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	4880	4270	4880	4270	0.00
12/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	39881	42529	39881	42529	0.00
12/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	29833	27093	29833	27093	0.00
12/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1965	2554	1965	2554	0.00
12/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	32179	29359	32179	29359	0.00
12/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1630	2139	1630	2139	0.00
12/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	34568	31677	34568	31677	0.00
12/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1348	1786	1348	1786	0.00
12/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	44420	41320	44420	41320	0.00
12/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	605	834	605	834	0.00
12/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	2628	2265	2628	2265	0.00
12/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	51931	54825	51931	54825	0.00
12/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6553	5914	6553	5914	0.00
12/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	50154	52696	50154	52696	0.00
12/06/2007	R203 On 07-February-08			Bond Future	7.8900	7.9500	105.7781	105.3746	0.00
12/06/2007	R203 On 02-August-07			Bond Future	8.0100	8.0700	104.8785	104.4648	0.00
12/06/2007	R203 On 01-November-07			Bond Future	7.9600	8.0150	103.1517	102.7428	0.00
12/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	15219	13882	15219	13882	0.00
12/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	41960	44658	41960	44658	0.00
12/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	35746	32376	35746	32376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2593	3360	2593	3360	0.00
12/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	7940	6944	7940	6944	0.00
12/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	39659	42752	39659	42752	0.00
12/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	47480	43762	47480	43762	0.00
12/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1204	1624	1204	1624	0.00
12/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	50505	46723	50505	46723	0.00
12/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	984	1340	984	1340	0.00
12/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	53531	49689	53531	49689	0.00
12/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	779	1075	779	1075	0.00
12/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	65816	61807	65816	61807	0.00
12/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	284	413	284	413	0.00
12/06/2007	R204 On 07-February-08			Bond Future	7.8900	7.9500	101.9349	101.5016	0.00
12/06/2007	R204 On 02-August-07			Bond Future	8.0000	8.0600	101.0124	100.5710	0.00
12/06/2007	R204 On 01-November-07			Bond Future	7.9600	8.0150	103.3300	102.8927	0.00
12/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	24320	22719	24320	22719	0.00
12/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	53094	55826	53094	55826	0.00
12/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	40283	36865	40283	36865	0.00
12/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4277	5273	4277	5273	0.00
12/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	15000	13685	15000	13685	0.00
12/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	49000	52059	49000	52059	0.00
12/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	52081	48264	52081	48264	0.00
12/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2158	2755	2158	2755	0.00
12/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	55155	51259	55155	51259	0.00
12/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1794	2313	1794	2313	0.00
12/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	58265	54298	58265	54298	0.00
12/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1484	1931	1484	1931	0.00
12/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	70955	66773	70955	66773	0.00
12/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	657	889	657	889	0.00
12/06/2007	R206 On 07-February-08			Bond Future	8.0200	8.0800	98.1532	97.8792	0.00
12/06/2007	R206 On 02-August-07			Bond Future	8.1800	8.2350	97.1333	96.8441	0.00
12/06/2007	R206 On 01-November-07			Bond Future	8.1100	8.1700	99.3824	99.1004	0.00
12/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	12332	11305	12332	11305	0.00
12/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	24779	26493	24779	26493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	10021	8519	10021	8519	0.00
12/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	6408	7797	6408	7797	0.00
12/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	7025	6210	7025	6210	0.00
12/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	24157	26161	24157	26161	0.00
12/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	4585	3737	4585	3737	0.00
12/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	13080	15124	13080	15124	0.00
12/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1668	1299	1668	1299	0.00
12/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	22459	24982	22459	24982	0.00
12/06/2007	R207 On 07-February-08			Bond Future	7.8700	7.9250	95.8461	95.4030	0.00
12/06/2007	R207 On 02-August-07			Bond Future	7.9800	8.0350	94.7917	94.3430	0.00
12/06/2007	R207 On 01-November-07			Bond Future	7.9300	7.9850	97.0144	96.5684	0.00
12/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	15330	13865	15330	13865	0.00
12/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	42882	45848	42882	45848	0.00
12/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	39684	35748	39684	35748	0.00
12/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1379	1929	1379	1929	0.00
12/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	8577	7463	8577	7463	0.00
12/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	40987	44333	40987	44333	0.00
12/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	52792	48529	52792	48529	0.00
12/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	445	669	445	669	0.00
12/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	56138	51824	56138	51824	0.00
12/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	326	500	326	500	0.00
12/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	59494	55140	59494	55140	0.00
12/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	236	369	236	369	0.00
12/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	72920	68474	72920	68474	0.00
12/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	58	98	58	98	0.00
12/06/2007	R209 On 07-February-08			Bond Future	7.4500	7.5200	88.2446	87.5227	0.00
12/06/2007	R209 On 02-August-07			Bond Future	7.5400	7.6050	87.1863	86.4734	631.00
12/06/2007	R209 On 01-November-07			Bond Future	7.5000	7.5700	86.0154	85.2991	0.00
12/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	17452	15333	17452	15333	0.00
12/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	66278	71378	66278	71378	0.00
12/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	5734	4300	5734	4300	0.00
12/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	35785	41479	35785	41479	0.00
12/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	8668	7200	8668	7200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	62786	68482	62786	68482	0.00
12/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1663	1169	1663	1169	0.00
12/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	59501	66135	59501	66135	0.00
12/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	340	223	340	223	0.00
12/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	87383	94395	87383	94395	0.00
12/06/2007	TRT1 On 02-August-07			Index Future	252.2200	251.4380	252.2190	251.4380	500.00
13/06/2007	ALBI On 07-February-08			Index Future	227.2500	227.3510	227.2480	227.3510	0.00
13/06/2007	ALBI On 02-August-07			Index Future	216.1000	216.2160	216.1010	216.2160	0.00
13/06/2007	ALBI On 01-November-07			Index Future	221.3700	221.4810	221.3680	221.4810	0.00
13/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	87	92	87	92	0.00
13/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	267607	266582	267607	266582	0.00
13/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
13/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	378990	377840	378990	377840	0.00
13/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	0	0	0	0	0.00
13/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	326320	325190	326320	325190	0.00
13/06/2007	CRD1 On 02-August-07			Index Future	108.8400	108.9100	108.8440	108.9100	10.00
13/06/2007	GOVI On 07-February-08			jGovi	267.3100	267.5125	267.3140	267.5125	30.00
13/06/2007	GOVI On 02-August-07			jGovi	255.1000	255.2935	255.1030	255.2935	183.00
13/06/2007	GOVI On 01-November-07			jGovi	260.8600	261.0540	260.8595	261.0540	118.00
13/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	46259	47555	46259	47555	0.00
13/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	23119	22430	23119	22430	0.00
13/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	146030	147935	146030	147935	0.00
13/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
13/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	9854	10447	9854	10447	0.00
13/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	51259	49907	51259	49907	0.00
13/06/2007	ILBI On 02-August-07			Index Future	278.9500	278.7230	278.9510	278.7230	0.00
13/06/2007	J153 On 31-August-10			jSwap	9.6200	9.5710	0.0635	0.0620	0.00
13/06/2007	J157 On 15-September-15			jSwap	9.1400	9.0620	0.0067	0.0111	0.00
13/06/2007	J186 On 21-December-26			jSwap	8.5200	8.4510	0.0997	0.0932	0.00
13/06/2007	J201 On 22-December-14			jSwap	9.2100	9.1420	0.0987	0.0950	0.00
13/06/2007	J203 On 15-September-17			jSwap	8.9700	8.9100	0.0994	0.0959	0.00
13/06/2007	J204 On 21-December-18			jSwap	8.9100	8.8400	0.1055	0.1009	0.00
13/06/2007	J207 On 15-January-20			jSwap	8.8400	8.7700	0.0659	0.0604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	JBAR On 21-December-05			jBar	9.6700	9.6460	0.0000	0.0000	0.00
13/06/2007	JFRA On 07-February-08			jFra	9.8600	9.8410	0.0240	0.0240	0.00
13/06/2007	JFRA On 02-August-07			jFra	9.7700	9.7590	0.0238	0.0238	0.00
13/06/2007	JFRA On 23-August-07			jFra	9.8000	9.7980	0.0184	0.0184	0.00
13/06/2007	JFRA On 01-November-07			jFra	9.8900	9.8690	0.0259	0.0258	0.00
13/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19132	19145	19132	19145	0.00
13/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13381	13432	13381	13432	0.00
13/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5522	5498	5522	5498	0.00
13/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
13/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	916	920	916	920	0.00
13/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	440	445	440	445	0.00
13/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6255	6200	6255	6200	0.00
13/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	4	4	4	4	0.00
13/06/2007	JN02 On 07-February-08			jNote	9.6000	9.5490	0.1723	0.1714	0.00
13/06/2007	JN02 On 02-August-07			jNote	9.7200	9.6920	0.1757	0.1752	0.00
13/06/2007	JN02 On 01-November-07			jNote	9.6800	9.6350	0.1749	0.1743	0.00
13/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22026	21497	22026	21497	0.00
13/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	11228	11646	11228	11646	0.00
13/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12378	12095	12378	12095	0.00
13/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	3866	4105	3866	4105	0.00
13/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19372	18950	19372	18950	0.00
13/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	7170	7467	7170	7467	0.00
13/06/2007	JN05 On 07-February-08			jNote	9.2400	9.1560	0.3652	0.3627	0.00
13/06/2007	JN05 On 02-August-07			jNote	9.3700	9.2950	0.3693	0.3670	0.00
13/06/2007	JN05 On 01-November-07			jNote	9.3100	9.2340	0.3675	0.3651	0.00
13/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	21136	19400	21136	19400	0.00
13/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	11845	13223	11845	13223	0.00
13/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	9853	8370	9853	8370	0.00
13/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	5321	6596	5321	6596	0.00
13/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	19368	17554	19368	17554	0.00
13/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	7172	8305	7172	8305	0.00
13/06/2007	JN10 On 07-February-08			jNote	8.7400	8.6750	0.5713	0.5689	0.00
13/06/2007	JN10 On 02-August-07			jNote	8.8500	8.7940	0.5764	0.5742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	JN10 On 01-November-07			jNote	8.8000	8.7390	0.5743	0.5720	0.00
13/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	9081	7851	9081	7851	0.00
13/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	26349	29167	26349	29167	0.00
13/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	3534	2621	3534	2621	0.00
13/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	13306	16073	13306	16073	0.00
13/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6956	5811	6956	5811	0.00
13/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	20210	22897	20210	22897	0.00
13/06/2007	JROD On 29-June-07			jRod	8.8000	8.7970	0.0022	0.0022	0.00
13/06/2007	JROD On 31-July-07			jRod	9.1200	9.1190	0.0030	0.0030	0.00
13/06/2007	JROD On 31-August-07			jRod	9.5200	9.5090	0.0040	0.0040	0.00
13/06/2007	JROD On 28-September-07			jRod	9.2800	9.2670	0.0065	0.0064	0.00
13/06/2007	JROD On 31-October-07			jRod	9.5000	9.4690	0.0076	0.0075	0.00
13/06/2007	JROD On 30-November-07			jRod	9.7100	9.6620	0.0085	0.0083	0.00
13/06/2007	JROD On 31-December-07			jRod	9.4900	9.4550	0.0112	0.0109	0.00
13/06/2007	OTH1 On 02-August-07			Index Future	250.1300	250.3890	250.1330	250.3890	15.00
13/06/2007	R153 On 07-February-08			Bond Future	8.6500	8.6350	115.6731	115.6969	0.00
13/06/2007	R153 On 02-August-07			Bond Future	8.7500	8.7350	116.8645	116.8927	1,140.00
13/06/2007	R153 On 01-November-07			Bond Future	8.7200	8.7050	112.8698	112.8959	0.00
13/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	6899	7010	6899	7010	0.00
13/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	16354	16226	16354	16226	0.00
13/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	5454	5652	5454	5652	0.00
13/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	5313	5228	5313	5228	0.00
13/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3529	3627	3529	3627	0.00
13/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	15772	15608	15772	15608	0.00
13/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	6226	6436	6226	6436	0.00
13/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4674	4601	4674	4601	0.00
13/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	4740	4926	4740	4926	0.00
13/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	6012	5915	6012	5915	0.00
13/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	2470	2602	2470	2602	0.00
13/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	9420	9269	9420	9269	0.00
13/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4958	5047	4958	5047	0.00
13/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	20451	20302	20451	20302	0.00
13/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2037	2105	2037	2105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	20933	20740	20933	20740	0.00
13/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3450	3520	3450	3520	0.00
13/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	25024	24856	25024	24856	0.00
13/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1093	1136	1093	1136	0.00
13/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	26693	26475	26693	26475	0.00
13/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	9850	10097	9850	10097	0.00
13/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2675	2639	2675	2639	0.00
13/06/2007	R157 On 07-February-08			Bond Future	8.0300	8.0250	136.2145	136.2145	477.00
13/06/2007	R157 On 02-August-07			Bond Future	8.1300	8.1250	136.7624	136.7624	0.00
13/06/2007	R157 On 01-November-07			Bond Future	8.0800	8.0800	132.9810	132.9810	0.00
13/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	18306	18359	18306	18359	0.00
13/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	36866	36920	36866	36920	0.00
13/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	3247	3331	3247	3331	0.00
13/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	29956	30039	29956	30039	86.00
13/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	10553	10616	10553	10616	0.00
13/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	33470	33534	33470	33534	0.00
13/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	30082	30179	30082	30179	0.00
13/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4077	4174	4077	4174	0.00
13/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	147	157	147	157	0.00
13/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	63598	63609	63598	63609	0.00
13/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	12573	12621	12573	12621	0.00
13/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	48309	48357	48309	48357	0.00
13/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5976	6027	5976	6027	0.00
13/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	46609	46661	46609	46661	0.00
13/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	8258	8299	8258	8299	0.00
13/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	61464	61505	61464	61505	0.00
13/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	41587	41655	41587	41655	0.00
13/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1994	2062	1994	2062	0.00
13/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	44610	44671	44610	44671	0.00
13/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1650	1710	1650	1710	0.00
13/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	47644	47697	47644	47697	0.00
13/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1328	1381	1328	1381	0.00
13/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	60136	60164	60136	60164	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	517	545	517	545	0.00
13/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5976	6027	5976	6027	0.00
13/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	46609	46661	46609	46661	0.00
13/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	3099	3136	3099	3136	0.00
13/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	61761	61797	61761	61797	0.00
13/06/2007	R186 On 07-February-08			Bond Future	7.7500	7.7400	128.5234	128.6413	0.00
13/06/2007	R186 On 02-August-07			Bond Future	7.8500	7.8350	127.5500	127.6681	5.00
13/06/2007	R186 On 01-November-07			Bond Future	7.8100	7.7950	130.4838	130.6017	0.00
13/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	43718	44421	43718	44421	0.00
13/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	43718	43242	43718	43242	0.00
13/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	52203	53310	52203	53310	0.00
13/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5749	5676	5749	5676	0.00
13/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	19271	19797	19271	19797	0.00
13/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	55989	55336	55989	55336	0.00
13/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	30847	31422	30847	31422	0.00
13/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	60816	60212	60816	60212	0.00
13/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	20705	21151	20705	21151	0.00
13/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	81709	80977	81709	80977	0.00
13/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	10996	11361	10996	11361	0.00
13/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	79011	78197	79011	78197	0.00
13/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	71167	72328	71167	72328	0.00
13/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2726	2706	2726	2706	0.00
13/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	76082	77250	76082	77250	0.00
13/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2240	2227	2240	2227	0.00
13/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	80995	82168	80995	82168	0.00
13/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1788	1781	1788	1781	0.00
13/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	100971	102155	100971	102155	0.00
13/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	675	677	675	677	0.00
13/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	5709	5939	5709	5939	0.00
13/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	106152	105202	106152	105202	0.00
13/06/2007	R196 On 07-February-08			Bond Future	8.7800	8.7810	105.7398	105.7408	0.00
13/06/2007	R196 On 02-August-07			Bond Future	9.0600	9.0430	105.6860	105.7034	0.00
13/06/2007	R196 On 01-November-07			Bond Future	8.9200	8.9080	103.1442	103.1528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5306	5322	5306	5322	0.00
13/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5622	5628	5622	5628	0.00
13/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	890	952	890	952	0.00
13/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	5307	5196	5307	5196	0.00
13/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3160	3211	3160	3211	0.00
13/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	5192	5157	5192	5157	0.00
13/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4187	4202	4187	4202	0.00
13/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6976	6982	6976	6982	0.00
13/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2040	2080	2040	2080	0.00
13/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	7161	7115	7161	7115	0.00
13/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3238	3252	3238	3252	0.00
13/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8510	8514	8510	8514	0.00
13/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	297	326	297	326	0.00
13/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	8354	8210	8354	8210	0.00
13/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1241	1270	1241	1270	0.00
13/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	9464	9407	9464	9407	0.00
13/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	77	87	77	87	0.00
13/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	11792	11629	11792	11629	0.00
13/06/2007	R201 On 07-February-08			Bond Future	8.0500	8.0500	104.8828	104.8828	0.00
13/06/2007	R201 On 02-August-07			Bond Future	8.1900	8.1900	104.1607	104.1607	0.00
13/06/2007	R201 On 01-November-07			Bond Future	8.1300	8.1300	106.5861	106.5861	0.00
13/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	14334	14377	14334	14377	0.00
13/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	30421	30464	30421	30464	0.00
13/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	20932	21014	20932	21014	0.00
13/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3877	3959	3877	3959	0.00
13/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	8330	8382	8330	8382	0.00
13/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	29266	29318	29266	29318	0.00
13/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	9877	9916	9877	9916	0.00
13/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	39610	39649	39610	39649	0.00
13/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	4838	4880	4838	4880	0.00
13/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	39838	39881	39838	39881	0.00
13/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	29774	29833	29774	29833	0.00
13/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1906	1965	1906	1965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	32126	32179	32126	32179	0.00
13/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1577	1630	1577	1630	0.00
13/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	34520	34568	34520	34568	0.00
13/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1300	1348	1300	1348	0.00
13/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	44392	44420	44392	44420	0.00
13/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	576	605	576	605	0.00
13/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	2598	2628	2598	2628	0.00
13/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	51901	51931	51901	51931	0.00
13/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6520	6553	6520	6553	0.00
13/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	50121	50154	50121	50154	0.00
13/06/2007	R203 On 07-February-08			Bond Future	7.9000	7.8900	105.7107	105.7781	0.00
13/06/2007	R203 On 02-August-07			Bond Future	8.0200	8.0100	104.8094	104.8785	0.00
13/06/2007	R203 On 01-November-07			Bond Future	7.9700	7.9550	103.0834	103.1517	0.00
13/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	14930	15219	14930	15219	0.00
13/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	42345	41960	42345	41960	0.00
13/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	35083	35746	35083	35746	0.00
13/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2621	2593	2621	2593	0.00
13/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	7700	7940	7700	7940	0.00
13/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	40102	39659	40102	39659	0.00
13/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	46795	47480	46795	47480	0.00
13/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1210	1204	1210	1204	0.00
13/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	49817	50505	49817	50505	0.00
13/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	987	984	987	984	0.00
13/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	52840	53531	52840	53531	0.00
13/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	780	779	780	779	0.00
13/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	65122	65816	65122	65816	0.00
13/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	282	284	282	284	0.00
13/06/2007	R204 On 07-February-08			Bond Future	7.8900	7.8900	101.9349	101.9349	0.00
13/06/2007	R204 On 02-August-07			Bond Future	8.0000	8.0000	101.0124	101.0124	0.00
13/06/2007	R204 On 01-November-07			Bond Future	7.9600	7.9550	103.3300	103.3300	0.00
13/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	24247	24320	24247	24320	0.00
13/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	53020	53094	53020	53094	0.00
13/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	40174	40283	40174	40283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4168	4277	4168	4277	0.00
13/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	14908	15000	14908	15000	0.00
13/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	48909	49000	48909	49000	0.00
13/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	52006	52081	52006	52081	0.00
13/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2083	2158	2083	2158	0.00
13/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	55088	55155	55088	55155	0.00
13/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1728	1794	1728	1794	0.00
13/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	58206	58265	58206	58265	0.00
13/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1425	1484	1425	1484	0.00
13/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	70921	70955	70921	70955	0.00
13/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	623	657	623	657	0.00
13/06/2007	R206 On 07-February-08			Bond Future	8.0200	8.0200	98.1532	98.1532	0.00
13/06/2007	R206 On 02-August-07			Bond Future	8.1800	8.1750	97.1333	97.1333	0.00
13/06/2007	R206 On 01-November-07			Bond Future	8.1100	8.1100	99.3824	99.3824	0.00
13/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	12296	12332	12296	12332	0.00
13/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	24743	24779	24743	24779	0.00
13/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	9942	10021	9942	10021	0.00
13/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	6330	6408	6330	6408	0.00
13/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	6982	7025	6982	7025	0.00
13/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	24113	24157	24113	24157	0.00
13/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	4511	4585	4511	4585	0.00
13/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	13007	13080	13007	13080	0.00
13/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1620	1668	1620	1668	0.00
13/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	22411	22459	22411	22459	0.00
13/06/2007	R207 On 07-February-08			Bond Future	7.8700	7.8650	95.8461	95.8461	0.00
13/06/2007	R207 On 02-August-07			Bond Future	7.9800	7.9750	94.7917	94.7917	0.00
13/06/2007	R207 On 01-November-07			Bond Future	7.9300	7.9250	97.0144	97.0144	0.00
13/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	15278	15330	15278	15330	0.00
13/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	42830	42882	42830	42882	0.00
13/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	39634	39684	39634	39684	0.00
13/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1329	1379	1329	1379	0.00
13/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	8517	8577	8517	8577	0.00
13/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	40926	40987	40926	40987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	52769	52792	52769	52792	0.00
13/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	422	445	422	445	0.00
13/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	56119	56138	56119	56138	0.00
13/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	308	326	308	326	0.00
13/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	59479	59494	59479	59494	0.00
13/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	222	236	222	236	0.00
13/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	72915	72920	72915	72920	0.00
13/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	53	58	53	58	0.00
13/06/2007	R209 On 07-February-08			Bond Future	7.4600	7.4500	88.1408	88.2446	0.00
13/06/2007	R209 On 02-August-07			Bond Future	7.5500	7.5350	87.0838	87.1863	631.00
13/06/2007	R209 On 01-November-07			Bond Future	7.5100	7.5000	85.9125	86.0154	0.00
13/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	17059	17452	17059	17452	0.00
13/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	66923	66278	66923	66278	0.00
13/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	5367	5734	5367	5734	0.00
13/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	36441	35785	36441	35785	0.00
13/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	8362	8668	8362	8668	0.00
13/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	63510	62786	63510	62786	0.00
13/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1512	1663	1512	1663	0.00
13/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	60373	59501	60373	59501	0.00
13/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	297	340	297	340	0.00
13/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	88364	87383	88364	87383	0.00
13/06/2007	TRT1 On 02-August-07			Index Future	252.0300	252.2190	252.0290	252.2190	500.00
14/06/2007	ALBI On 07-February-08			Index Future	227.2500	227.2480	227.2480	227.2480	0.00
14/06/2007	ALBI On 02-August-07			Index Future	216.1000	216.1010	216.1010	216.1010	0.00
14/06/2007	ALBI On 01-November-07			Index Future	221.3700	221.3680	221.3680	221.3680	0.00
14/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	85	87	85	87	0.00
14/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	267605	267607	267605	267607	0.00
14/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
14/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	378990	378990	378990	378990	0.00
14/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	0	0	0	0	0.00
14/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	326320	326320	326320	326320	0.00
14/06/2007	CRD1 On 02-August-07			Index Future	108.9300	108.8440	108.9300	108.8440	10.00
14/06/2007	GOVI On 07-February-08			jGovi	267.5000	267.3140	267.4990	267.3140	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	GOVI On 02-August-07			jGovi	255.2800	255.1030	255.2800	255.1030	183.00
14/06/2007	GOVI On 01-November-07			jGovi	261.0400	260.8595	261.0400	260.8595	118.00
14/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	47337	46259	47337	46259	0.00
14/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	22347	23119	22347	23119	0.00
14/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	147800	146030	147800	146030	0.00
14/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
14/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	10260	9854	10260	9854	0.00
14/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	49860	51259	49860	51259	0.00
14/06/2007	ILBI On 02-August-07			Index Future	278.9500	278.9510	278.9510	278.9510	0.00
14/06/2007	J153 On 31-August-10			jSwap	9.6100	9.6240	0.0630	0.0635	0.00
14/06/2007	J157 On 15-September-15			jSwap	9.1200	9.1360	0.0076	0.0067	0.00
14/06/2007	J186 On 21-December-26			jSwap	8.5100	8.5230	0.0986	0.0997	0.00
14/06/2007	J201 On 22-December-14			jSwap	9.2000	9.2090	0.0980	0.0987	0.00
14/06/2007	J203 On 15-September-17			jSwap	8.9600	8.9650	0.0991	0.0994	0.00
14/06/2007	J204 On 21-December-18			jSwap	8.9000	8.9050	0.1049	0.1055	0.00
14/06/2007	J207 On 15-January-20			jSwap	8.8300	8.8430	0.0652	0.0659	0.00
14/06/2007	JBAR On 21-December-05			jBar	0.0000	9.6710	0.0000	0.0000	0.00
14/06/2007	JFRA On 07-February-08			jFra	9.8700	9.8570	0.0240	0.0240	0.00
14/06/2007	JFRA On 02-August-07			jFra	9.7600	9.7690	0.0238	0.0238	0.00
14/06/2007	JFRA On 23-August-07			jFra	9.7800	9.7970	0.0184	0.0184	0.00
14/06/2007	JFRA On 01-November-07			jFra	9.8900	9.8900	0.0259	0.0259	0.00
14/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19110	19132	19110	19132	0.00
14/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13339	13381	13339	13381	0.00
14/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5498	5522	5498	5522	0.00
14/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
14/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	889	916	889	916	0.00
14/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	451	440	451	440	0.00
14/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6260	6255	6260	6255	0.00
14/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	3	4	3	4	0.00
14/06/2007	JN02 On 07-February-08			jNote	9.5900	9.6020	0.1720	0.1723	0.00
14/06/2007	JN02 On 02-August-07			jNote	9.7200	9.7210	0.1757	0.1757	0.00
14/06/2007	JN02 On 01-November-07			jNote	9.6700	9.6750	0.1748	0.1749	0.00
14/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21844	22026	21844	22026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	11297	11228	11297	11228	0.00
14/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12299	12378	12299	12378	0.00
14/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	3805	3866	3805	3866	0.00
14/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19261	19372	19261	19372	0.00
14/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	7167	7170	7167	7170	0.00
14/06/2007	JN05 On 07-February-08			jNote	9.2100	9.2350	0.3644	0.3652	0.00
14/06/2007	JN05 On 02-August-07			jNote	9.3400	9.3650	0.3684	0.3693	0.00
14/06/2007	JN05 On 01-November-07			jNote	9.2800	9.3090	0.3666	0.3675	0.00
14/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	20534	21136	20534	21136	0.00
14/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	12227	11845	12227	11845	0.00
14/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	9184	9853	9184	9853	0.00
14/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	5675	5321	5675	5321	0.00
14/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	18672	19368	18672	19368	0.00
14/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	7497	7172	7497	7172	0.00
14/06/2007	JN10 On 07-February-08			jNote	8.7300	8.7360	0.5712	0.5713	0.00
14/06/2007	JN10 On 02-August-07			jNote	8.8500	8.8500	0.5763	0.5764	0.00
14/06/2007	JN10 On 01-November-07			jNote	8.7900	8.7970	0.5742	0.5743	0.00
14/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	8919	9081	8919	9081	0.00
14/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	26588	26349	26588	26349	0.00
14/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	3373	3534	3373	3534	0.00
14/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	13475	13306	13475	13306	0.00
14/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6806	6956	6806	6956	0.00
14/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	20394	20210	20394	20210	0.00
14/06/2007	JROD On 29-June-07			jRod	8.7900	8.7950	0.0022	0.0022	0.00
14/06/2007	JROD On 31-July-07			jRod	9.1100	9.1180	0.0030	0.0030	0.00
14/06/2007	JROD On 31-August-07			jRod	9.5100	9.5180	0.0040	0.0040	0.00
14/06/2007	JROD On 28-September-07			jRod	9.2800	9.2810	0.0065	0.0065	0.00
14/06/2007	JROD On 31-October-07			jRod	9.5000	9.4980	0.0076	0.0076	0.00
14/06/2007	JROD On 30-November-07			jRod	9.7100	9.7050	0.0085	0.0085	0.00
14/06/2007	JROD On 31-December-07			jRod	9.4900	9.4910	0.0112	0.0112	0.00
14/06/2007	OTH1 On 02-August-07			Index Future	250.3200	250.1330	250.3220	250.1330	15.00
14/06/2007	R153 On 07-February-08			Bond Future	8.6200	8.6450	115.7446	115.6731	0.00
14/06/2007	R153 On 02-August-07			Bond Future	8.7200	8.7450	116.9493	116.8645	1,140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	R153 On 01-November-07			Bond Future	8.6900	8.7150	112.9482	112.8698	0.00
14/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	7146	6899	7146	6899	0.00
14/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	15886	16354	15886	16354	0.00
14/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	5840	5454	5840	5454	0.00
14/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	4851	5313	4851	5313	0.00
14/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3728	3529	3728	3529	0.00
14/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	15186	15772	15186	15772	0.00
14/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	6648	6226	6648	6226	0.00
14/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4247	4674	4247	4674	0.00
14/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	5091	4740	5091	4740	0.00
14/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5515	6012	5515	6012	0.00
14/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	2687	2470	2687	2470	0.00
14/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	8789	9420	8789	9420	0.00
14/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5149	4958	5149	4958	0.00
14/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	19928	20451	19928	20451	0.00
14/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2165	2037	2165	2037	0.00
14/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	20277	20933	20277	20933	0.00
14/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3593	3450	3593	3450	0.00
14/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	24453	25024	24453	25024	0.00
14/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1168	1093	1168	1093	0.00
14/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	25984	26693	25984	26693	0.00
14/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	10405	9850	10405	9850	0.00
14/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2382	2675	2382	2675	0.00
14/06/2007	R157 On 07-February-08			Bond Future	8.0200	8.0250	136.2814	136.2145	477.00
14/06/2007	R157 On 02-August-07			Bond Future	8.1200	8.1250	136.8327	136.7624	0.00
14/06/2007	R157 On 01-November-07			Bond Future	8.0700	8.0800	133.0497	132.9810	0.00
14/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	18521	18306	18521	18306	0.00
14/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	36412	36866	36412	36866	0.00
14/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	3301	3247	3301	3247	0.00
14/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	29306	29956	29306	29956	86.00
14/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	10717	10553	10717	10553	0.00
14/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	32948	33470	32948	33470	0.00
14/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	30542	30082	30542	30082	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3834	4077	3834	4077	0.00
14/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	146	147	146	147	0.00
14/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	62895	63598	62895	63598	0.00
14/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	12729	12573	12729	12573	0.00
14/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	47796	48309	47796	48309	0.00
14/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6073	5976	6073	5976	0.00
14/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	46020	46609	46020	46609	0.00
14/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	8366	8258	8366	8258	0.00
14/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	60903	61464	60903	61464	0.00
14/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	42143	41587	42143	41587	0.00
14/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1847	1994	1847	1994	0.00
14/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	45185	44610	45185	44610	0.00
14/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1522	1650	1522	1650	0.00
14/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	48238	47644	48238	47644	0.00
14/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1219	1328	1219	1328	0.00
14/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	60787	60136	60787	60136	0.00
14/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	464	517	464	517	0.00
14/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6073	5976	6073	5976	0.00
14/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	46020	46609	46020	46609	0.00
14/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	3150	3099	3150	3099	0.00
14/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	61125	61761	61125	61761	0.00
14/06/2007	R186 On 07-February-08			Bond Future	7.7400	7.7500	128.6413	128.5234	0.00
14/06/2007	R186 On 02-August-07			Bond Future	7.8400	7.8450	127.6681	127.5500	5.00
14/06/2007	R186 On 01-November-07			Bond Future	7.8000	7.8050	130.6017	130.4838	0.00
14/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	44238	43718	44238	43718	0.00
14/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	43059	43718	43059	43718	0.00
14/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	53021	52203	53021	52203	0.00
14/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5386	5749	5386	5749	0.00
14/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	19572	19271	19572	19271	0.00
14/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	55110	55989	55110	55989	0.00
14/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	31243	30847	31243	30847	0.00
14/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	60034	60816	60034	60816	0.00
14/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	20989	20705	20989	20705	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	80815	81709	80815	81709	0.00
14/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	11176	10996	11176	10996	0.00
14/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	78011	79011	78011	79011	0.00
14/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	72135	71167	72135	71167	0.00
14/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2514	2726	2514	2726	0.00
14/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	77079	76082	77079	76082	0.00
14/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2056	2240	2056	2240	0.00
14/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	82021	80995	82021	80995	0.00
14/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1633	1788	1633	1788	0.00
14/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	102080	100971	102080	100971	0.00
14/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	603	675	603	675	0.00
14/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	5804	5709	5804	5709	0.00
14/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	105068	106152	105068	106152	0.00
14/06/2007	R196 On 07-February-08			Bond Future	8.7500	8.7820	105.7763	105.7398	0.00
14/06/2007	R196 On 02-August-07			Bond Future	9.0400	9.0550	105.7135	105.6860	0.00
14/06/2007	R196 On 01-November-07			Bond Future	8.8900	8.9150	103.1786	103.1442	0.00
14/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5477	5306	5477	5306	0.00
14/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5427	5622	5427	5622	0.00
14/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	938	890	938	890	0.00
14/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	5080	5307	5080	5307	0.00
14/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3294	3160	3294	3160	0.00
14/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	4981	5192	4981	5192	0.00
14/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4332	4187	4332	4187	0.00
14/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6756	6976	6756	6976	0.00
14/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2136	2040	2136	2040	0.00
14/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	6913	7161	6913	7161	0.00
14/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3358	3238	3358	3238	0.00
14/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8265	8510	8265	8510	0.00
14/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	314	297	314	297	0.00
14/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	8097	8354	8097	8354	0.00
14/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1306	1241	1306	1241	0.00
14/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	9184	9464	9184	9464	0.00
14/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	81	77	81	77	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	11522	11792	11522	11792	0.00
14/06/2007	R201 On 07-February-08			Bond Future	8.0400	8.0500	104.9360	104.8828	0.00
14/06/2007	R201 On 02-August-07			Bond Future	8.1800	8.1900	104.2163	104.1607	0.00
14/06/2007	R201 On 01-November-07			Bond Future	8.1200	8.1300	106.6405	106.5861	0.00
14/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	14500	14334	14500	14334	0.00
14/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	30056	30421	30056	30421	0.00
14/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	21271	20932	21271	20932	0.00
14/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3660	3877	3660	3877	0.00
14/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	8450	8330	8450	8330	0.00
14/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	28842	29266	28842	29266	0.00
14/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	9999	9877	9999	9877	0.00
14/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	39200	39610	39200	39610	0.00
14/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	4910	4838	4910	4838	0.00
14/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	39366	39838	39366	39838	0.00
14/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	30197	29774	30197	29774	0.00
14/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1772	1906	1772	1906	0.00
14/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	32565	32126	32565	32126	0.00
14/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1460	1577	1460	1577	0.00
14/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	34975	34520	34975	34520	0.00
14/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1199	1300	1199	1300	0.00
14/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	44894	44392	44894	44392	0.00
14/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	522	576	522	576	0.00
14/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	2636	2598	2636	2598	0.00
14/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	51395	51901	51395	51901	0.00
14/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6604	6520	6604	6520	0.00
14/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	49674	50121	49674	50121	0.00
14/06/2007	R203 On 07-February-08			Bond Future	7.8900	7.9000	105.7781	105.7107	0.00
14/06/2007	R203 On 02-August-07			Bond Future	8.0100	8.0200	104.8785	104.8094	0.00
14/06/2007	R203 On 01-November-07			Bond Future	7.9600	7.9650	103.1517	103.0834	0.00
14/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	15117	14930	15117	14930	0.00
14/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	41858	42345	41858	42345	0.00
14/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	35595	35083	35595	35083	0.00
14/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2442	2621	2442	2621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	7826	7700	7826	7700	0.00
14/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	39544	40102	39544	40102	0.00
14/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	47385	46795	47385	46795	0.00
14/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1109	1210	1109	1210	0.00
14/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	50421	49817	50421	49817	0.00
14/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	900	987	900	987	0.00
14/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	53459	52840	53459	52840	0.00
14/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	708	780	708	780	0.00
14/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	65782	65122	65782	65122	0.00
14/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	250	282	250	282	0.00
14/06/2007	R204 On 07-February-08			Bond Future	7.8700	7.8900	102.0799	101.9349	0.00
14/06/2007	R204 On 02-August-07			Bond Future	7.9800	8.0000	101.1601	101.0124	0.00
14/06/2007	R204 On 01-November-07			Bond Future	7.9400	7.9550	103.4764	103.3300	0.00
14/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	24750	24247	24750	24247	0.00
14/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	52074	53020	52074	53020	0.00
14/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	41284	40174	41284	40174	0.00
14/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3801	4168	3801	4168	0.00
14/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	15306	14908	15306	14908	0.00
14/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	47843	48909	47843	48909	0.00
14/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	53264	52006	53264	52006	0.00
14/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1863	2083	1863	2083	0.00
14/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	56375	55088	56375	55088	0.00
14/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1537	1728	1537	1728	0.00
14/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	59519	58206	59519	58206	0.00
14/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1261	1425	1261	1425	0.00
14/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	72314	70921	72314	70921	0.00
14/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	539	623	539	623	0.00
14/06/2007	R206 On 07-February-08			Bond Future	8.0100	8.0200	98.1990	98.1532	0.00
14/06/2007	R206 On 02-August-07			Bond Future	8.1700	8.1750	97.1816	97.1333	0.00
14/06/2007	R206 On 01-November-07			Bond Future	8.1000	8.1100	99.4295	99.3824	0.00
14/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	12443	12296	12443	12296	0.00
14/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	24433	24743	24433	24743	0.00
14/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	10144	9942	10144	9942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	6048	6330	6048	6330	0.00
14/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	7088	6982	7088	6982	0.00
14/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	23749	24113	23749	24113	0.00
14/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	4603	4511	4603	4511	0.00
14/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	12616	13007	12616	13007	0.00
14/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1647	1620	1647	1620	0.00
14/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	21956	22411	21956	22411	0.00
14/06/2007	R207 On 07-February-08			Bond Future	7.8600	7.8650	95.9202	95.8461	0.00
14/06/2007	R207 On 02-August-07			Bond Future	7.9700	7.9750	94.8667	94.7917	0.00
14/06/2007	R207 On 01-November-07			Bond Future	7.9200	7.9250	97.0891	97.0144	0.00
14/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	15490	15278	15490	15278	0.00
14/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	42301	42830	42301	42830	0.00
14/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	40267	39634	40267	39634	0.00
14/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1212	1329	1212	1329	0.00
14/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	8663	8517	8663	8517	0.00
14/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	40326	40926	40326	40926	0.00
14/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	53471	52769	53471	52769	0.00
14/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	374	422	374	422	0.00
14/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	56833	56119	56833	56119	0.00
14/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	271	308	271	308	0.00
14/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	60201	59479	60201	59479	0.00
14/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	194	222	194	222	0.00
14/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	73658	72915	73658	72915	0.00
14/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	45	53	45	53	0.00
14/06/2007	R209 On 07-February-08			Bond Future	7.4500	7.4600	88.2446	88.1408	0.00
14/06/2007	R209 On 02-August-07			Bond Future	7.5400	7.5450	87.1863	87.0838	631.00
14/06/2007	R209 On 01-November-07			Bond Future	7.5000	7.5100	86.0154	85.9125	0.00
14/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	17318	17059	17318	17059	0.00
14/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	66145	66923	66145	66923	0.00
14/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	5482	5367	5482	5367	0.00
14/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	35533	36441	35533	36441	0.00
14/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	8523	8362	8523	8362	0.00
14/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	62642	63510	62642	63510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1535	1512	1535	1512	0.00
14/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	59372	60373	59372	60373	0.00
14/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	298	297	298	297	0.00
14/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	87341	88364	87341	88364	0.00
14/06/2007	TRT1 On 02-August-07			Index Future	252.2000	252.0290	252.2040	252.0290	500.00
15/06/2007	\$ / R On 17-March-08			Currency Future	7.3800	0.0000	7.3797	0.0000	0.00
15/06/2007	\$ / R On 17-September-07			Currency Future	7.2100	0.0000	7.2123	0.0000	0.00
15/06/2007	\$ / R On 14-December-07			Currency Future	7.3000	0.0000	7.2957	0.0000	0.00
15/06/2007	ALBI On 07-February-08			Index Future	227.2100	227.2480	227.2090	227.2480	0.00
15/06/2007	ALBI On 02-August-07			Index Future	216.0600	216.1010	216.0630	216.1010	0.00
15/06/2007	ALBI On 01-November-07			Index Future	221.3200	221.3680	221.3190	221.3680	0.00
15/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	82	85	82	85	0.00
15/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	267992	267605	267992	267605	0.00
15/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
15/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	379370	378990	379370	378990	0.00
15/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	0	0	0	0	0.00
15/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	326810	326320	326810	326320	0.00
15/06/2007	CRD1 On 02-August-07			Index Future	108.8600	108.9300	108.8550	108.9300	10.00
15/06/2007	GOVI On 07-February-08			jGovi	267.2400	267.4990	267.2440	267.4990	30.00
15/06/2007	GOVI On 02-August-07			jGovi	255.0400	255.2800	255.0360	255.2800	183.00
15/06/2007	GOVI On 01-November-07			jGovi	260.7900	261.0400	260.7910	261.0400	118.00
15/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	45694	47337	45694	47337	0.00
15/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	23254	22347	23254	22347	0.00
15/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	145360	147800	145360	147800	0.00
15/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
15/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	9532	10260	9532	10260	0.00
15/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	51622	49860	51622	49860	0.00
15/06/2007	ILBI On 02-August-07			Index Future	279.0100	278.9510	279.0060	278.9510	0.00
15/06/2007	J153 On 31-August-10			jSwap	9.5900	9.6070	0.0626	0.0630	0.00
15/06/2007	J157 On 15-September-15			jSwap	9.1200	9.1220	0.0075	0.0076	0.00
15/06/2007	J186 On 21-December-26			jSwap	8.4800	8.5100	0.0959	0.0986	0.00
15/06/2007	J201 On 22-December-14			jSwap	9.1900	9.1970	0.0979	0.0980	0.00
15/06/2007	J203 On 15-September-17			jSwap	8.9600	8.9600	0.0992	0.0991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	J204 On 21-December-18			jSwap	8.8900	8.8970	0.1048	0.1049	0.00
15/06/2007	J207 On 15-January-20			jSwap	8.8300	8.8340	0.0647	0.0652	0.00
15/06/2007	JBAR On 21-December-05			jBar	9.6800	0.0000	0.0000	0.0000	0.00
15/06/2007	JFRA On 07-February-08			jFra	9.8900	9.8650	0.0240	0.0240	0.00
15/06/2007	JFRA On 02-August-07			jFra	9.7500	9.7590	0.0237	0.0238	0.00
15/06/2007	JFRA On 23-August-07			jFra	9.7800	9.7750	0.0184	0.0184	0.00
15/06/2007	JFRA On 01-November-07			jFra	9.9100	9.8920	0.0259	0.0259	0.00
15/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19103	19110	19103	19110	0.00
15/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13283	13339	13283	13339	0.00
15/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5484	5498	5484	5498	0.00
15/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
15/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	880	889	880	889	0.00
15/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	449	451	449	451	0.00
15/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6298	6260	6298	6260	0.00
15/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	3	3	3	3	0.00
15/06/2007	JN02 On 07-February-08			jNote	9.5800	9.5880	0.1718	0.1720	0.00
15/06/2007	JN02 On 02-August-07			jNote	9.7300	9.7200	0.1758	0.1757	0.00
15/06/2007	JN02 On 01-November-07			jNote	9.6700	9.6690	0.1748	0.1748	0.00
15/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21694	21844	21694	21844	0.00
15/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	11345	11297	11345	11297	0.00
15/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12293	12299	12293	12299	0.00
15/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	3710	3805	3710	3805	0.00
15/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19208	19261	19208	19261	0.00
15/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	7134	7167	7134	7167	0.00
15/06/2007	JN05 On 07-February-08			jNote	9.1900	9.2100	0.3638	0.3644	0.00
15/06/2007	JN05 On 02-August-07			jNote	9.3300	9.3390	0.3680	0.3684	0.00
15/06/2007	JN05 On 01-November-07			jNote	9.2700	9.2830	0.3662	0.3666	0.00
15/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	20118	20534	20118	20534	0.00
15/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	12482	12227	12482	12227	0.00
15/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	8842	9184	8842	9184	0.00
15/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	5806	5675	5806	5675	0.00
15/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	18307	18672	18307	18672	0.00
15/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	7643	7497	7643	7497	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	JN10 On 07-February-08			jNote	8.7300	8.7300	0.5714	0.5712	0.00
15/06/2007	JN10 On 02-August-07			jNote	8.8500	8.8450	0.5765	0.5763	0.00
15/06/2007	JN10 On 01-November-07			jNote	8.7900	8.7920	0.5744	0.5742	0.00
15/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	8886	8919	8886	8919	0.00
15/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	26560	26588	26560	26588	0.00
15/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	3326	3373	3326	3373	0.00
15/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	13366	13475	13366	13475	0.00
15/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6786	6806	6786	6806	0.00
15/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	20311	20394	20311	20394	0.00
15/06/2007	JROD On 29-June-07			jRod	8.7900	8.7930	0.0027	0.0022	0.00
15/06/2007	JROD On 31-July-07			jRod	9.1000	9.1130	0.0035	0.0030	0.00
15/06/2007	JROD On 31-August-07			jRod	9.5000	9.5130	0.0044	0.0040	0.00
15/06/2007	JROD On 28-September-07			jRod	9.2700	9.2800	0.0069	0.0065	0.00
15/06/2007	JROD On 31-October-07			jRod	9.4900	9.4970	0.0080	0.0076	0.00
15/06/2007	JROD On 30-November-07			jRod	9.7000	9.7050	0.0089	0.0085	0.00
15/06/2007	JROD On 31-December-07			jRod	9.4800	9.4910	0.0116	0.0112	0.00
15/06/2007	OTH1 On 02-August-07			Index Future	250.1100	250.3220	250.1080	250.3220	15.00
15/06/2007	R153 On 07-February-08			Bond Future	8.6900	8.6150	115.5661	115.7446	0.00
15/06/2007	R153 On 02-August-07			Bond Future	8.7500	8.7150	116.8504	116.9493	1,140.00
15/06/2007	R153 On 01-November-07			Bond Future	8.7200	8.6850	112.8567	112.9482	0.00
15/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	6468	7146	6468	7146	0.00
15/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	16993	15886	16993	15886	0.00
15/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	4567	5091	4567	5091	0.00
15/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5981	5515	5981	5515	0.00
15/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3443	3728	3443	3728	0.00
15/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	15817	15186	15817	15186	0.00
15/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	5274	5840	5274	5840	0.00
15/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	5274	4851	5274	4851	0.00
15/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	6040	6648	6040	6648	0.00
15/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4629	4247	4629	4247	0.00
15/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	2337	2687	2337	2687	0.00
15/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	9428	8789	9428	8789	0.00
15/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4614	5149	4614	5149	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	21178	19928	21178	19928	0.00
15/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1975	2165	1975	2165	0.00
15/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	21002	20277	21002	20277	0.00
15/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3186	3593	3186	3593	0.00
15/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	25830	24453	25830	24453	0.00
15/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1051	1168	1051	1168	0.00
15/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	26782	25984	26782	25984	0.00
15/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	9654	10405	9654	10405	0.00
15/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2620	2382	2620	2382	0.00
15/06/2007	R157 On 07-February-08			Bond Future	8.0500	8.0150	136.0475	136.2814	477.00
15/06/2007	R157 On 02-August-07			Bond Future	8.1500	8.1150	136.6220	136.8327	0.00
15/06/2007	R157 On 01-November-07			Bond Future	8.1000	8.0700	132.8781	133.0497	0.00
15/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	17540	18521	17540	18521	0.00
15/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	37771	36412	37771	36412	0.00
15/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	2821	3301	2821	3301	0.00
15/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	30934	29306	30934	29306	86.00
15/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	10091	10717	10091	10717	0.00
15/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	34037	32948	34037	32948	0.00
15/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	28783	30542	28783	30542	0.00
15/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4183	3834	4183	3834	0.00
15/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	109	146	109	146	0.00
15/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	64965	62895	64965	62895	0.00
15/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	11974	12729	11974	12729	0.00
15/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	49381	47796	49381	47796	0.00
15/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5656	6073	5656	6073	0.00
15/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	47319	46020	47319	46020	0.00
15/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	7812	8366	7812	8366	0.00
15/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	62688	60903	62688	60903	0.00
15/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	40213	42143	40213	42143	0.00
15/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2024	1847	2024	1847	0.00
15/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	43225	45185	43225	45185	0.00
15/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1669	1522	1669	1522	0.00
15/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	46250	48238	46250	48238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1339	1219	1339	1219	0.00
15/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	58727	60787	58727	60787	0.00
15/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	513	464	513	464	0.00
15/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5656	6073	5656	6073	0.00
15/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	47319	46020	47319	46020	0.00
15/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	2899	3150	2899	3150	0.00
15/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	62590	61125	62590	61125	0.00
15/06/2007	R186 On 07-February-08			Bond Future	7.7700	7.7400	128.3469	128.6413	0.00
15/06/2007	R186 On 02-August-07			Bond Future	7.8600	7.8350	127.3732	127.6681	5.00
15/06/2007	R186 On 01-November-07			Bond Future	7.8200	7.7950	130.3661	130.6017	0.00
15/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	42628	44238	42628	44238	0.00
15/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	44393	43059	44393	43059	0.00
15/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	50471	53021	50471	53021	0.00
15/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5785	5386	5785	5386	0.00
15/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	18641	19572	18641	19572	0.00
15/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	56537	55110	56537	55110	0.00
15/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	29951	31243	29951	31243	0.00
15/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	61686	60034	61686	60034	0.00
15/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	20006	20989	20006	20989	0.00
15/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	82775	80815	82775	80815	0.00
15/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	10548	11176	10548	11176	0.00
15/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	79740	78011	79740	78011	0.00
15/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	69378	72135	69378	72135	0.00
15/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2705	2514	2705	2514	0.00
15/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	74287	77079	74287	77079	0.00
15/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2213	2056	2213	2056	0.00
15/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	79198	82021	79198	82021	0.00
15/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1759	1633	1759	1633	0.00
15/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	99179	102080	99179	102080	0.00
15/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	650	603	650	603	0.00
15/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	5421	5804	5421	5804	0.00
15/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	107041	105068	107041	105068	0.00
15/06/2007	R196 On 07-February-08			Bond Future	8.7700	8.7450	105.7536	105.7763	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	R196 On 02-August-07			Bond Future	9.0500	9.0360	105.6976	105.7135	0.00
15/06/2007	R196 On 01-November-07			Bond Future	8.9000	8.8870	103.1577	103.1786	0.00
15/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5351	5477	5351	5477	0.00
15/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5529	5427	5529	5427	0.00
15/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	878	938	878	938	0.00
15/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	5180	5080	5180	5080	0.00
15/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3189	3294	3189	3294	0.00
15/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	5086	4981	5086	4981	0.00
15/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4223	4332	4223	4332	0.00
15/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6874	6756	6874	6756	0.00
15/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2057	2136	2057	2136	0.00
15/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	7042	6913	7042	6913	0.00
15/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3266	3358	3266	3358	0.00
15/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8400	8265	8400	8265	0.00
15/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	286	314	286	314	0.00
15/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	8228	8097	8228	8097	0.00
15/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1249	1306	1249	1306	0.00
15/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	9337	9184	9337	9184	0.00
15/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	72	81	72	81	0.00
15/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	11671	11522	11671	11522	0.00
15/06/2007	R201 On 07-February-08			Bond Future	8.0600	8.0400	104.8563	104.9360	0.00
15/06/2007	R201 On 02-August-07			Bond Future	8.2000	8.1800	104.1329	104.2163	0.00
15/06/2007	R201 On 01-November-07			Bond Future	8.1400	8.1200	106.5589	106.6405	0.00
15/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	14145	14500	14145	14500	0.00
15/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	30497	30056	30497	30056	0.00
15/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	20558	21271	20558	21271	0.00
15/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3781	3660	3781	3660	0.00
15/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	8139	8450	8139	8450	0.00
15/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	29347	28842	29347	28842	0.00
15/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	9721	9999	9721	9999	0.00
15/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	39719	39200	39719	39200	0.00
15/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	4696	4910	4696	4910	0.00
15/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	39969	39366	39969	39366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	29417	30197	29417	30197	0.00
15/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1826	1772	1826	1772	0.00
15/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	31774	32565	31774	32565	0.00
15/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1504	1460	1504	1460	0.00
15/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	34175	34975	34175	34975	0.00
15/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1233	1199	1233	1199	0.00
15/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	44071	44894	44071	44894	0.00
15/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	534	522	534	522	0.00
15/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	2502	2636	2502	2636	0.00
15/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	52077	51395	52077	51395	0.00
15/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6397	6604	6397	6604	0.00
15/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	50263	49674	50263	49674	0.00
15/06/2007	R203 On 07-February-08			Bond Future	7.9200	7.8900	105.6097	105.7781	0.00
15/06/2007	R203 On 02-August-07			Bond Future	8.0400	8.0100	104.7059	104.8785	0.00
15/06/2007	R203 On 01-November-07			Bond Future	7.9800	7.9550	102.9811	103.1517	0.00
15/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	14478	15117	14478	15117	0.00
15/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	42903	41858	42903	41858	0.00
15/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	34050	35595	34050	35595	0.00
15/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2624	2442	2624	2442	0.00
15/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	7320	7826	7320	7826	0.00
15/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	40745	39544	40745	39544	0.00
15/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	45742	47385	45742	47385	0.00
15/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1192	1109	1192	1109	0.00
15/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	48762	50421	48762	50421	0.00
15/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	968	900	968	900	0.00
15/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	51786	53459	51786	53459	0.00
15/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	762	708	762	708	0.00
15/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	64074	65782	64074	65782	0.00
15/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	269	250	269	250	0.00
15/06/2007	R204 On 07-February-08			Bond Future	7.9000	7.8700	101.8987	102.0799	0.00
15/06/2007	R204 On 02-August-07			Bond Future	8.0100	7.9800	100.9755	101.1601	0.00
15/06/2007	R204 On 01-November-07			Bond Future	7.9600	7.9350	103.3300	103.4764	0.00
15/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	23957	24750	23957	24750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	53093	52074	53093	52074	0.00
15/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	39652	41284	39652	41284	0.00
15/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4015	3801	4015	3801	0.00
15/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	14725	15306	14725	15306	0.00
15/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	48726	47843	48726	47843	0.00
15/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	51526	53264	51526	53264	0.00
15/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1972	1863	1972	1863	0.00
15/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	54619	56375	54619	56375	0.00
15/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1627	1537	1627	1537	0.00
15/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	57747	59519	57747	59519	0.00
15/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1335	1261	1335	1261	0.00
15/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	70499	72314	70499	72314	0.00
15/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	570	539	570	539	0.00
15/06/2007	R206 On 07-February-08			Bond Future	8.0400	8.0100	98.0618	98.1990	0.00
15/06/2007	R206 On 02-August-07			Bond Future	8.1900	8.1650	97.0609	97.1816	0.00
15/06/2007	R206 On 01-November-07			Bond Future	8.1300	8.1000	99.3118	99.4295	0.00
15/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	11863	12443	11863	12443	0.00
15/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	25225	24433	25225	24433	0.00
15/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	9371	10144	9371	10144	0.00
15/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	6482	6048	6482	6048	0.00
15/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	6673	7088	6673	7088	0.00
15/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	24511	23749	24511	23749	0.00
15/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	4123	4603	4123	4603	0.00
15/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	13342	12616	13342	12616	0.00
15/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1418	1647	1418	1647	0.00
15/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	22933	21956	22933	21956	0.00
15/06/2007	R207 On 07-February-08			Bond Future	7.8800	7.8550	95.7350	95.9202	0.00
15/06/2007	R207 On 02-August-07			Bond Future	7.9900	7.9650	94.6792	94.8667	0.00
15/06/2007	R207 On 01-November-07			Bond Future	7.9400	7.9150	96.9027	97.0891	0.00
15/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	14786	15490	14786	15490	0.00
15/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	43449	42301	43449	42301	0.00
15/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	38514	40267	38514	40267	0.00
15/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1333	1212	1333	1212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	8091	8663	8091	8663	0.00
15/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	41619	40326	41619	40326	0.00
15/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	51637	53471	51637	53471	0.00
15/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	414	374	414	374	0.00
15/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	54987	56833	54987	56833	0.00
15/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	300	271	300	271	0.00
15/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	58348	60201	58348	60201	0.00
15/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	215	194	215	194	0.00
15/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	71788	73658	71788	73658	0.00
15/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	50	45	50	45	0.00
15/06/2007	R209 On 07-February-08			Bond Future	7.4700	7.4500	88.0891	88.2446	0.00
15/06/2007	R209 On 02-August-07			Bond Future	7.5600	7.5350	86.9816	87.1863	631.00
15/06/2007	R209 On 01-November-07			Bond Future	7.5100	7.5000	85.9125	86.0154	0.00
15/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	16766	17318	16766	17318	0.00
15/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	67148	66145	67148	66145	0.00
15/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	4889	5482	4889	5482	0.00
15/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	36986	35533	36986	35533	0.00
15/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	8220	8523	8220	8523	0.00
15/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	63368	62642	63368	62642	0.00
15/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1310	1535	1310	1535	0.00
15/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	61194	59372	61194	59372	0.00
15/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	241	298	241	298	0.00
15/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	89330	87341	89330	87341	0.00
15/06/2007	TRT1 On 02-August-07			Index Future	251.9700	252.2040	251.9650	252.2040	500.00
18/06/2007	\$ / R On 17-March-08			Currency Future	7.3300	7.3797	7.3339	7.3797	0.00
18/06/2007	\$ / R On 17-September-07			Currency Future	7.1700	7.2123	7.1664	7.2123	75.00
18/06/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2957	7.2496	7.2957	0.00
18/06/2007	ALBI On 07-February-08			Index Future	227.5000	227.2090	227.4990	227.2090	0.00
18/06/2007	ALBI On 02-August-07			Index Future	216.3000	216.0630	216.3040	216.0630	0.00
18/06/2007	ALBI On 01-November-07			Index Future	221.5800	221.3190	221.5770	221.3190	0.00
18/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	86	82	86	82	0.00
18/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	265096	267992	265096	267992	0.00
18/06/2007	ALBI On 02-August-07	254.00	Call	Index 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
18/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	376960	379370	376960	379370	0.00
18/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	0	0	0	0	0.00
18/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	324230	326810	324230	326810	0.00
18/06/2007	CRD1 On 02-August-07			Index Future	109.0000	108.8550	108.9950	108.8550	10.00
18/06/2007	GOVI On 07-February-08			jGovi	267.8400	267.2440	267.8350	267.2440	30.00
18/06/2007	GOVI On 02-August-07			jGovi	255.4600	255.0360	255.4610	255.0360	184.00
18/06/2007	GOVI On 01-November-07			jGovi	261.3000	260.7910	261.3030	260.7910	118.00
18/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	49191	45694	49191	45694	0.00
18/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	20841	23254	20841	23254	0.00
18/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	149610	145360	149610	145360	0.00
18/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
18/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	10682	9532	10682	9532	0.00
18/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	47652	51622	47652	51622	0.00
18/06/2007	ILBI On 02-August-07			Index Future	279.0300	279.0060	279.0300	279.0060	0.00
18/06/2007	J153 On 31-August-10			jSwap	9.5800	9.5930	0.0624	0.0626	0.00
18/06/2007	J157 On 15-September-15			jSwap	9.1000	9.1230	0.0087	0.0075	0.00
18/06/2007	J186 On 21-December-26			jSwap	8.4500	8.4810	0.0933	0.0959	0.00
18/06/2007	J201 On 22-December-14			jSwap	9.1700	9.1940	0.0968	0.0979	0.00
18/06/2007	J203 On 15-September-17			jSwap	8.9400	8.9610	0.0979	0.0992	0.00
18/06/2007	J204 On 21-December-18			jSwap	8.8700	8.8940	0.1033	0.1048	0.00
18/06/2007	J207 On 15-January-20			jSwap	8.8100	8.8270	0.0631	0.0647	0.00
18/06/2007	JBAR On 21-December-05			jBar	9.6800	9.6750	0.0000	0.0000	0.00
18/06/2007	JFRA On 07-February-08			jFra	9.9100	9.8850	0.0241	0.0240	0.00
18/06/2007	JFRA On 02-August-07			jFra	9.7700	9.7530	0.0238	0.0237	0.00
18/06/2007	JFRA On 23-August-07			jFra	9.8100	9.7770	0.0185	0.0184	0.00
18/06/2007	JFRA On 01-November-07			jFra	9.9500	9.9070	0.0260	0.0259	0.00
18/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19032	19103	19032	19103	0.00
18/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13159	13283	13159	13283	0.00
18/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5527	5484	5527	5484	0.00
18/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
18/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	894	880	894	880	0.00
18/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	418	449	418	449	0.00
18/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6414	6298	6414	6298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	2	3	2	3	0.00
18/06/2007	JN02 On 07-February-08			jNote	9.5700	9.5770	0.1717	0.1718	0.00
18/06/2007	JN02 On 02-August-07			jNote	9.7400	9.7250	0.1760	0.1758	0.00
18/06/2007	JN02 On 01-November-07			jNote	9.6800	9.6680	0.1749	0.1748	0.00
18/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21563	21694	21563	21694	0.00
18/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	11269	11345	11269	11345	0.00
18/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12275	12293	12275	12293	0.00
18/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	3422	3710	3422	3710	0.00
18/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19189	19208	19189	19208	0.00
18/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	6955	7134	6955	7134	0.00
18/06/2007	JN05 On 07-February-08			jNote	9.1600	9.1930	0.3627	0.3638	0.00
18/06/2007	JN05 On 02-August-07			jNote	9.3000	9.3270	0.3669	0.3680	0.00
18/06/2007	JN05 On 01-November-07			jNote	9.2400	9.2700	0.3651	0.3662	0.00
18/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	19265	20118	19265	20118	0.00
18/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	12970	12482	12970	12482	0.00
18/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	7941	8842	7941	8842	0.00
18/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	6128	5806	6128	5806	0.00
18/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	17396	18307	17396	18307	0.00
18/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	7992	7643	7992	7643	0.00
18/06/2007	JN10 On 07-February-08			jNote	8.7000	8.7300	0.5702	0.5714	0.00
18/06/2007	JN10 On 02-August-07			jNote	8.8300	8.8460	0.5756	0.5765	0.00
18/06/2007	JN10 On 01-November-07			jNote	8.7700	8.7930	0.5734	0.5744	0.00
18/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	8228	8886	8228	8886	0.00
18/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	27690	26560	27690	26560	0.00
18/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	2759	3326	2759	3326	0.00
18/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	14176	13366	14176	13366	0.00
18/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6185	6786	6185	6786	0.00
18/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	21227	20311	21227	20311	0.00
18/06/2007	JROD On 29-June-07			jRod	8.7900	8.7890	0.0022	0.0027	0.00
18/06/2007	JROD On 31-July-07			jRod	9.0900	9.1030	0.0030	0.0035	0.00
18/06/2007	JROD On 31-August-07			jRod	9.4800	9.4980	0.0039	0.0044	0.00
18/06/2007	JROD On 28-September-07			jRod	9.2600	9.2710	0.0064	0.0069	0.00
18/06/2007	JROD On 31-October-07			jRod	9.4800	9.4890	0.0075	0.0080	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	JROD On 30-November-07			jRod	9.6800	9.6950	0.0084	0.0089	0.00
18/06/2007	JROD On 31-December-07			jRod	9.4700	9.4830	0.0111	0.0116	0.00
18/06/2007	OTH1 On 02-August-07			Index Future	250.6900	250.1080	250.6890	250.1080	15.00
18/06/2007	R153 On 07-February-08			Bond Future	8.6700	8.6900	115.6136	115.5661	0.00
18/06/2007	R153 On 02-August-07			Bond Future	8.7300	8.7500	116.9069	116.8504	1,140.00
18/06/2007	R153 On 01-November-07			Bond Future	8.7000	8.7200	112.9090	112.8567	0.00
18/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4689	4614	4689	4614	0.00
18/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	20777	21178	20777	21178	0.00
18/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	2365	2337	2365	2337	0.00
18/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	8890	9428	8890	9428	0.00
18/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2011	1975	2011	1975	0.00
18/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	20515	21002	20515	21002	0.00
18/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	6574	6468	6574	6468	0.00
18/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	16623	16993	16623	16993	0.00
18/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	4665	4567	4665	4567	0.00
18/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5514	5981	5514	5981	0.00
18/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3515	3443	3515	3443	0.00
18/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	15365	15817	15365	15817	0.00
18/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	5396	5274	5396	5274	0.00
18/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	4830	5274	4830	5274	0.00
18/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	6186	6040	6186	6040	0.00
18/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4210	4629	4210	4629	0.00
18/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3236	3186	3236	3186	0.00
18/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	25405	25830	25405	25830	0.00
18/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1067	1051	1067	1051	0.00
18/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	26275	26782	26275	26782	0.00
18/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	9906	9654	9906	9654	0.00
18/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2307	2620	2307	2620	0.00
18/06/2007	R157 On 07-February-08			Bond Future	8.0300	8.0500	136.1811	136.0475	477.00
18/06/2007	R157 On 02-August-07			Bond Future	8.1300	8.1450	136.7624	136.6220	0.00
18/06/2007	R157 On 01-November-07			Bond Future	8.0800	8.0950	133.0154	132.8781	0.00
18/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	17905	17540	17905	17540	0.00
18/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	36799	37771	36799	37771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	41254	40213	41254	40213	0.00
18/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1660	2024	1660	2024	0.00
18/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	10345	10091	10345	10091	0.00
18/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	32919	34037	32919	34037	0.00
18/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	2826	2821	2826	2821	0.00
18/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	29535	30934	29535	30934	86.00
18/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	29593	28783	29593	28783	0.00
18/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3588	4183	3588	4183	0.00
18/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	99	109	99	109	0.00
18/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	63550	64965	63550	64965	0.00
18/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	12228	11974	12228	11974	0.00
18/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	48299	49381	48299	49381	0.00
18/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5790	5656	5790	5656	0.00
18/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	46081	47319	46081	47319	0.00
18/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	7978	7812	7978	7812	0.00
18/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	61518	62688	61518	62688	0.00
18/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	44313	43225	44313	43225	0.00
18/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1352	1669	1352	1669	0.00
18/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	47386	46250	47386	46250	0.00
18/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1070	1339	1070	1339	0.00
18/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	60004	58727	60004	58727	0.00
18/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	385	513	385	513	0.00
18/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5790	5656	5790	5656	0.00
18/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	46081	47319	46081	47319	0.00
18/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	2959	2899	2959	2899	0.00
18/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	61277	62590	61277	62590	0.00
18/06/2007	R186 On 07-February-08			Bond Future	7.7300	7.7650	128.8185	128.3469	0.00
18/06/2007	R186 On 02-August-07			Bond Future	7.8200	7.8600	127.8455	127.3732	5.00
18/06/2007	R186 On 01-November-07			Bond Future	7.7800	7.8150	130.8381	130.3661	0.00
18/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	44799	42628	44799	42628	0.00
18/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	41849	44393	41849	44393	0.00
18/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	53919	50471	53919	50471	0.00
18/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4510	5785	4510	5785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	19956	18641	19956	18641	0.00
18/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	53132	56537	53132	56537	0.00
18/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	31620	29951	31620	29951	0.00
18/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	58639	61686	58639	61686	0.00
18/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	21216	20006	21216	20006	0.00
18/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	79271	82775	79271	82775	0.00
18/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	11353	10548	11353	10548	0.00
18/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	75825	79740	75825	79740	0.00
18/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	73384	69378	73384	69378	0.00
18/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1989	2705	1989	2705	0.00
18/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	78399	74287	78399	74287	0.00
18/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1602	2213	1602	2213	0.00
18/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	83412	79198	83412	79198	0.00
18/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1250	1759	1250	1759	0.00
18/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	103678	99179	103678	99179	0.00
18/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	426	650	426	650	0.00
18/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	5861	5421	5861	5421	0.00
18/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	102761	107041	102761	107041	0.00
18/06/2007	R196 On 07-February-08			Bond Future	8.7500	8.7680	105.7724	105.7536	0.00
18/06/2007	R196 On 02-August-07			Bond Future	9.0300	9.0470	105.7164	105.6976	0.00
18/06/2007	R196 On 01-November-07			Bond Future	8.8900	8.9040	103.1774	103.1577	0.00
18/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5411	5351	5411	5351	0.00
18/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5401	5529	5401	5529	0.00
18/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	863	878	863	878	0.00
18/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	4977	5180	4977	5180	0.00
18/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3231	3189	3231	3189	0.00
18/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	4930	5086	4930	5086	0.00
18/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4269	4223	4269	4223	0.00
18/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6733	6874	6733	6874	0.00
18/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2080	2057	2080	2057	0.00
18/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	6868	7042	6868	7042	0.00
18/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3301	3266	3301	3266	0.00
18/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8247	8400	8247	8400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	271	286	271	286	0.00
18/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	8025	8228	8025	8228	0.00
18/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1259	1249	1259	1249	0.00
18/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	9150	9337	9150	9337	0.00
18/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	64	72	64	72	0.00
18/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	11476	11671	11476	11671	0.00
18/06/2007	R201 On 07-February-08			Bond Future	8.0500	8.0550	104.9094	104.8563	0.00
18/06/2007	R201 On 02-August-07			Bond Future	8.1900	8.1950	104.1885	104.1329	0.00
18/06/2007	R201 On 01-November-07			Bond Future	8.1300	8.1350	106.6133	106.5589	0.00
18/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	14223	14145	14223	14145	0.00
18/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	30044	30497	30044	30497	0.00
18/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	20729	20558	20729	20558	0.00
18/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3396	3781	3396	3781	0.00
18/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	4681	4696	4681	4696	0.00
18/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	39410	39969	39410	39969	0.00
18/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	8151	8139	8151	8139	0.00
18/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	28815	29347	28815	29347	0.00
18/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	9762	9721	9762	9721	0.00
18/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	39229	39719	39229	39719	0.00
18/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	29724	29417	29724	29417	0.00
18/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1578	1826	1578	1826	0.00
18/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	32112	31774	32112	31774	0.00
18/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1285	1504	1285	1504	0.00
18/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	34541	34175	34541	34175	0.00
18/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1042	1233	1042	1233	0.00
18/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	44523	44071	44523	44071	0.00
18/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	430	534	430	534	0.00
18/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	2478	2502	2478	2502	0.00
18/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	51509	52077	51509	52077	0.00
18/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6413	6397	6413	6397	0.00
18/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	49748	50263	49748	50263	0.00
18/06/2007	R203 On 07-February-08			Bond Future	7.9000	7.9150	105.7444	105.6097	0.00
18/06/2007	R203 On 02-August-07			Bond Future	8.0200	8.0350	104.8440	104.7059	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	R203 On 01-November-07			Bond Future	7.9600	7.9800	103.1176	102.9811	0.00
18/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	14794	14478	14794	14478	0.00
18/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	41872	42903	41872	42903	0.00
18/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	34997	34050	34997	34050	0.00
18/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2189	2624	2189	2624	0.00
18/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	7504	7320	7504	7320	0.00
18/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	39564	40745	39564	40745	0.00
18/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	46877	45742	46877	45742	0.00
18/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	947	1192	947	1192	0.00
18/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	49934	48762	49934	48762	0.00
18/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	758	968	758	968	0.00
18/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	52993	51786	52993	51786	0.00
18/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	587	762	587	762	0.00
18/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	65380	64074	65380	64074	0.00
18/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	194	269	194	269	0.00
18/06/2007	R204 On 07-February-08			Bond Future	7.8800	7.8950	102.0436	101.8987	0.00
18/06/2007	R204 On 02-August-07			Bond Future	7.9900	8.0050	101.1232	100.9755	0.00
18/06/2007	R204 On 01-November-07			Bond Future	7.9400	7.9550	103.4764	103.3300	0.00
18/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	24308	23957	24308	23957	0.00
18/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	51995	53093	51995	53093	0.00
18/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	40549	39652	40549	39652	0.00
18/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3436	4015	3436	4015	0.00
18/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	14934	14725	14934	14725	0.00
18/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	47472	48726	47472	48726	0.00
18/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	52647	51526	52647	51526	0.00
18/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1616	1972	1616	1972	0.00
18/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	55786	54619	55786	54619	0.00
18/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1318	1627	1318	1627	0.00
18/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	58957	57747	58957	57747	0.00
18/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1068	1335	1068	1335	0.00
18/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	71838	70499	71838	70499	0.00
18/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	432	570	432	570	0.00
18/06/2007	R206 On 07-February-08			Bond Future	8.0300	8.0400	98.1075	98.0618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	R206 On 02-August-07			Bond Future	8.1800	8.1900	97.1091	97.0609	0.00
18/06/2007	R206 On 01-November-07			Bond Future	8.1200	8.1250	99.3589	99.3118	0.00
18/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	11934	11863	11934	11863	0.00
18/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	24840	25225	24840	25225	0.00
18/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1346	1418	1346	1418	0.00
18/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	22379	22933	22379	22933	0.00
18/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	6688	6673	6688	6673	0.00
18/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	24055	24511	24055	24511	0.00
18/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	9399	9371	9399	9371	0.00
18/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	6028	6482	6028	6482	0.00
18/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	4055	4123	4055	4123	0.00
18/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	12792	13342	12792	13342	0.00
18/06/2007	R207 On 07-February-08			Bond Future	7.8600	7.8800	95.8831	95.7350	0.00
18/06/2007	R207 On 02-August-07			Bond Future	7.9700	7.9900	94.8292	94.6792	0.00
18/06/2007	R207 On 01-November-07			Bond Future	7.9200	7.9400	97.0517	96.9027	0.00
18/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	15150	14786	15150	14786	0.00
18/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	42332	43449	42332	43449	0.00
18/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	39733	38514	39733	38514	0.00
18/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1053	1333	1053	1333	0.00
18/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	8312	8091	8312	8091	0.00
18/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	40349	41619	40349	41619	0.00
18/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	53024	51637	53024	51637	0.00
18/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	302	414	302	414	0.00
18/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	56400	54987	56400	54987	0.00
18/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	214	300	214	300	0.00
18/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	59782	58348	59782	58348	0.00
18/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	150	215	150	215	0.00
18/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	73269	71788	73269	71788	0.00
18/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	31	50	31	50	0.00
18/06/2007	R209 On 07-February-08			Bond Future	7.4300	7.4650	88.5047	88.0891	0.00
18/06/2007	R209 On 02-August-07			Bond Future	7.5200	7.5550	87.3917	86.9816	631.00
18/06/2007	R209 On 01-November-07			Bond Future	7.4700	7.5100	86.3254	85.9125	0.00
18/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	17880	16766	17880	16766	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	64105	67148	64105	67148	0.00
18/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	5455	4889	5455	4889	0.00
18/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	33452	36986	33452	36986	0.00
18/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	8951	8220	8951	8220	0.00
18/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	59970	63368	59970	63368	0.00
18/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1449	1310	1449	1310	0.00
18/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	57232	61194	57232	61194	0.00
18/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	258	241	258	241	0.00
18/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	85247	89330	85247	89330	0.00
18/06/2007	TRT1 On 02-August-07			Index Future	252.3900	251.9650	252.3880	251.9650	500.00
19/06/2007	\$ / R On 17-March-08			Currency Future	7.3400	7.3339	7.3382	7.3339	0.00
19/06/2007	\$ / R On 17-September-07			Currency Future	7.1700	7.1664	7.1701	7.1664	86.00
19/06/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2496	7.2536	7.2496	0.00
19/06/2007	ALBI On 07-February-08			Index Future	227.3400	227.4990	227.3400	227.4990	0.00
19/06/2007	ALBI On 02-August-07			Index Future	216.1300	216.3040	216.1320	216.3040	0.00
19/06/2007	ALBI On 01-November-07			Index Future	221.4100	221.5770	221.4090	221.5770	0.00
19/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	79	86	79	86	0.00
19/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	266679	265096	266679	265096	0.00
19/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
19/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	378680	376960	378680	376960	0.00
19/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	0	0	0	0	0.00
19/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	325910	324230	325910	324230	0.00
19/06/2007	CRD1 On 02-August-07			Index Future	108.9200	108.9950	108.9160	108.9950	10.00
19/06/2007	GOVI On 07-February-08			jGovi	267.5400	267.8350	267.5420	267.8350	30.00
19/06/2007	GOVI On 02-August-07			jGovi	255.1800	255.4610	255.1820	255.4610	184.00
19/06/2007	GOVI On 01-November-07			jGovi	261.0200	261.3030	261.0180	261.3030	118.00
19/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	47269	49191	47269	49191	0.00
19/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	21849	20841	21849	20841	0.00
19/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	146820	149610	146820	149610	0.00
19/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
19/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	9829	10682	9829	10682	0.00
19/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	49649	47652	49649	47652	0.00
19/06/2007	ILBI On 02-August-07			Index Future	279.0600	279.0300	279.0570	279.0300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2007	J153 On 31-August-10			jSwap	9.6200	9.5840	0.0634	0.0624	0.00
19/06/2007	J157 On 15-September-15			jSwap	9.1300	9.1020	0.0073	0.0087	0.00
19/06/2007	J186 On 21-December-26			jSwap	8.4900	8.4520	0.0972	0.0933	0.00
19/06/2007	J201 On 22-December-14			jSwap	9.2000	9.1720	0.0982	0.0968	0.00
19/06/2007	J203 On 15-September-17			jSwap	8.9600	8.9390	0.0994	0.0979	0.00
19/06/2007	J204 On 21-December-18			jSwap	8.8900	8.8720	0.1047	0.1033	0.00
19/06/2007	J207 On 15-January-20			jSwap	8.8300	8.8050	0.0646	0.0631	0.00
19/06/2007	JBAR On 21-December-05			jBar	0.0000	9.6750	0.0000	0.0000	0.00
19/06/2007	JFRA On 07-February-08			jFra	9.9500	9.9060	0.0242	0.0241	0.00
19/06/2007	JFRA On 02-August-07			jFra	9.7800	9.7710	0.0238	0.0238	0.00
19/06/2007	JFRA On 23-August-07			jFra	9.8300	9.8100	0.0185	0.0185	0.00
19/06/2007	JFRA On 01-November-07			jFra	9.9800	9.9520	0.0261	0.0260	0.00
19/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19055	19032	19055	19032	0.00
19/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13079	13159	13079	13159	0.00
19/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5559	5527	5559	5527	0.00
19/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
19/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	910	894	910	894	0.00
19/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	401	418	401	418	0.00
19/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6474	6414	6474	6414	0.00
19/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	2	2	2	2	0.00
19/06/2007	JN02 On 07-February-08			jNote	9.6200	9.5740	0.1724	0.1717	0.00
19/06/2007	JN02 On 02-August-07			jNote	9.7700	9.7400	0.1765	0.1760	0.00
19/06/2007	JN02 On 01-November-07			jNote	9.7100	9.6770	0.1755	0.1749	0.00
19/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21978	21563	21978	21563	0.00
19/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	10935	11269	10935	11269	0.00
19/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12596	12275	12596	12275	0.00
19/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	3186	3422	3186	3422	0.00
19/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19584	19189	19584	19189	0.00
19/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	6685	6955	6685	6955	0.00
19/06/2007	JN05 On 07-February-08			jNote	9.1900	9.1590	0.3638	0.3627	0.00
19/06/2007	JN05 On 02-August-07			jNote	9.3300	9.2960	0.3681	0.3669	0.00
19/06/2007	JN05 On 01-November-07			jNote	9.2800	9.2380	0.3662	0.3651	0.00
19/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	20006	19265	20006	19265	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	12332	12970	12332	12970	0.00
19/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	8695	7941	8695	7941	0.00
19/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	5385	6128	5385	6128	0.00
19/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	18262	17396	18262	17396	0.00
19/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	7406	7992	7406	7992	0.00
19/06/2007	JN10 On 07-February-08			jNote	8.7300	8.7030	0.5711	0.5702	0.00
19/06/2007	JN10 On 02-August-07			jNote	8.8500	8.8250	0.5765	0.5756	0.00
19/06/2007	JN10 On 01-November-07			jNote	8.8000	8.7700	0.5743	0.5734	0.00
19/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	8721	8228	8721	8228	0.00
19/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	26521	27690	26521	27690	0.00
19/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	3137	2759	3137	2759	0.00
19/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	12911	14176	12911	14176	0.00
19/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6667	6185	6667	6185	0.00
19/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	20056	21227	20056	21227	0.00
19/06/2007	JROD On 29-June-07			jRod	8.7800	8.7850	0.0022	0.0022	0.00
19/06/2007	JROD On 31-July-07			jRod	9.0800	9.0890	0.0029	0.0030	0.00
19/06/2007	JROD On 31-August-07			jRod	9.4700	9.4820	0.0039	0.0039	0.00
19/06/2007	JROD On 28-September-07			jRod	9.2600	9.2630	0.0064	0.0064	0.00
19/06/2007	JROD On 31-October-07			jRod	9.4800	9.4790	0.0075	0.0075	0.00
19/06/2007	JROD On 30-November-07			jRod	9.6800	9.6820	0.0084	0.0084	0.00
19/06/2007	JROD On 31-December-07			jRod	9.4700	9.4730	0.0111	0.0111	0.00
19/06/2007	OTH1 On 02-August-07			Index Future	250.3000	250.6890	250.2990	250.6890	15.00
19/06/2007	R153 On 07-February-08			Bond Future	8.6900	8.6700	115.5661	115.6136	0.00
19/06/2007	R153 On 02-August-07			Bond Future	8.7500	8.7300	116.8504	116.9069	1,140.00
19/06/2007	R153 On 01-November-07			Bond Future	8.7200	8.7000	112.8567	112.9090	0.00
19/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	6382	6574	6382	6574	0.00
19/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	16907	16623	16907	16623	0.00
19/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	5050	5396	5050	5396	0.00
19/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	5050	4830	5050	4830	0.00
19/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3345	3515	3345	3515	0.00
19/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	15718	15365	15718	15365	0.00
19/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4537	4689	4537	4689	0.00
19/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	21101	20777	21101	20777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	2151	2365	2151	2365	0.00
19/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	9242	8890	9242	8890	0.00
19/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1898	2011	1898	2011	0.00
19/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	20925	20515	20925	20515	0.00
19/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	4345	4665	4345	4665	0.00
19/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	5759	5514	5759	5514	0.00
19/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	5816	6186	5816	6186	0.00
19/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	4405	4210	4405	4210	0.00
19/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3120	3236	3120	3236	0.00
19/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	25764	25405	25764	25405	0.00
19/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	997	1067	997	1067	0.00
19/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	26728	26275	26728	26275	0.00
19/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	9453	9906	9453	9906	0.00
19/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2419	2307	2419	2307	0.00
19/06/2007	R157 On 07-February-08			Bond Future	8.0500	8.0300	136.0475	136.1811	477.00
19/06/2007	R157 On 02-August-07			Bond Future	8.1500	8.1250	136.6220	136.7624	0.00
19/06/2007	R157 On 01-November-07			Bond Future	8.1000	8.0750	132.8781	133.0154	0.00
19/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	17327	17905	17327	17905	0.00
19/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	37557	36799	37557	36799	0.00
19/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	2499	2826	2499	2826	0.00
19/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	30612	29535	30612	29535	86.00
19/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	9835	10345	9835	10345	0.00
19/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	33782	32919	33782	32919	0.00
19/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	39934	41254	39934	41254	0.00
19/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1745	1660	1745	1660	0.00
19/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	28376	29593	28376	29593	0.00
19/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3776	3588	3776	3588	0.00
19/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	77	99	77	99	0.00
19/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	64933	63550	64933	63550	0.00
19/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	11782	12228	11782	12228	0.00
19/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	49188	48299	49188	48299	0.00
19/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5453	5790	5453	5790	0.00
19/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	47116	46081	47116	46081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	7650	7978	7650	7978	0.00
19/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	62526	61518	62526	61518	0.00
19/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	42977	44313	42977	44313	0.00
19/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1421	1352	1421	1352	0.00
19/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	46035	47386	46035	47386	0.00
19/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1123	1070	1123	1070	0.00
19/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	58618	60004	58618	60004	0.00
19/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	403	385	403	385	0.00
19/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5453	5790	5453	5790	0.00
19/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	47116	46081	47116	46081	0.00
19/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	2756	2959	2756	2959	0.00
19/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	62447	61277	62447	61277	0.00
19/06/2007	R186 On 07-February-08			Bond Future	7.7600	7.7250	128.4646	128.8185	0.00
19/06/2007	R186 On 02-August-07			Bond Future	7.8500	7.8200	127.4910	127.8455	5.00
19/06/2007	R186 On 01-November-07			Bond Future	7.8100	7.7750	130.4838	130.8381	0.00
19/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	42862	44799	42862	44799	0.00
19/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	43451	41849	43451	41849	0.00
19/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	50826	53919	50826	53919	0.00
19/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4962	4510	4962	4510	0.00
19/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	18593	19956	18593	19956	0.00
19/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	55311	53132	55311	53132	0.00
19/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	30069	31620	30069	31620	0.00
19/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	60627	58639	60627	58639	0.00
19/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	20039	21216	20039	21216	0.00
19/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	81632	79271	81632	79271	0.00
19/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	10443	11353	10443	11353	0.00
19/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	78458	75825	78458	75825	0.00
19/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	70048	73384	70048	73384	0.00
19/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2197	1989	2197	1989	0.00
19/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	75023	78399	75023	78399	0.00
19/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1771	1602	1771	1602	0.00
19/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	80001	83412	80001	83412	0.00
19/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1383	1250	1383	1250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	100181	103678	100181	103678	0.00
19/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	474	426	474	426	0.00
19/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	5314	5861	5314	5861	0.00
19/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	105757	102761	105757	102761	0.00
19/06/2007	R196 On 07-February-08			Bond Future	8.8100	8.7490	105.7151	105.7724	0.00
19/06/2007	R196 On 02-August-07			Bond Future	9.0800	9.0340	105.6514	105.7164	0.00
19/06/2007	R196 On 01-November-07			Bond Future	8.9400	8.8880	103.1135	103.1774	0.00
19/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	5116	5411	5116	5411	0.00
19/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5679	5401	5679	5401	0.00
19/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	695	863	695	863	0.00
19/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	5459	4977	5459	4977	0.00
19/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	2946	3231	2946	3231	0.00
19/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	5285	4930	5285	4930	0.00
19/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4016	4269	4016	4269	0.00
19/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7052	6733	7052	6733	0.00
19/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1870	2080	1870	2080	0.00
19/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	7298	6868	7298	6868	0.00
19/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3088	3301	3088	3301	0.00
19/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8607	8247	8607	8247	0.00
19/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	204	271	204	271	0.00
19/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	8608	8025	8608	8025	0.00
19/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1115	1259	1115	1259	0.00
19/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	9645	9150	9645	9150	0.00
19/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	45	64	45	64	0.00
19/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	12106	11476	12106	11476	0.00
19/06/2007	R201 On 07-February-08			Bond Future	8.0600	8.0450	104.8563	104.9094	0.00
19/06/2007	R201 On 02-August-07			Bond Future	8.2000	8.1850	104.1329	104.1885	0.00
19/06/2007	R201 On 01-November-07			Bond Future	8.1400	8.1250	106.5589	106.6133	0.00
19/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	13972	14223	13972	14223	0.00
19/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	30325	30044	30325	30044	0.00
19/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	20220	20729	20220	20729	0.00
19/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3443	3396	3443	3396	0.00
19/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	7928	8151	7928	8151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	29136	28815	29136	28815	0.00
19/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	4527	4681	4527	4681	0.00
19/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	39800	39410	39800	39410	0.00
19/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	9565	9762	9565	9762	0.00
19/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	39563	39229	39563	39229	0.00
19/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	29181	29724	29181	29724	0.00
19/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1590	1578	1590	1578	0.00
19/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	31563	32112	31563	32112	0.00
19/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1293	1285	1293	1285	0.00
19/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	33988	34541	33988	34541	0.00
19/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1046	1042	1046	1042	0.00
19/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	43965	44523	43965	44523	0.00
19/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	427	430	427	430	0.00
19/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	2381	2478	2381	2478	0.00
19/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	51956	51509	51956	51509	0.00
19/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6265	6413	6265	6413	0.00
19/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	50132	49748	50132	49748	0.00
19/06/2007	R203 On 07-February-08			Bond Future	7.9200	7.8950	105.6097	105.7444	0.00
19/06/2007	R203 On 02-August-07			Bond Future	8.0400	8.0150	104.7059	104.8440	0.00
19/06/2007	R203 On 01-November-07			Bond Future	7.9800	7.9600	102.9811	103.1176	0.00
19/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	14275	14794	14275	14794	0.00
19/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	42700	41872	42700	41872	0.00
19/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	33733	34997	33733	34997	0.00
19/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2307	2189	2307	2189	0.00
19/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	7094	7504	7094	7504	0.00
19/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	40519	39564	40519	39564	0.00
19/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	45545	46877	45545	46877	0.00
19/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	995	947	995	947	0.00
19/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	48591	49934	48591	49934	0.00
19/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	796	758	796	758	0.00
19/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	51641	52993	51641	52993	0.00
19/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	616	587	616	587	0.00
19/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	64007	65380	64007	65380	0.00

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19/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	202	194	202	194	0.00
19/06/2007	R204 On 07-February-08			Bond Future	7.9000	7.8750	101.8987	102.0436	0.00
19/06/2007	R204 On 02-August-07			Bond Future	8.0100	7.9850	100.9755	101.1232	0.00
19/06/2007	R204 On 01-November-07			Bond Future	7.9600	7.9350	103.3300	103.4764	0.00
19/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	23662	24308	23662	24308	0.00
19/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	52797	51995	52797	51995	0.00
19/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	39209	40549	39209	40549	0.00
19/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3572	3436	3572	3436	0.00
19/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	14356	14934	14356	14934	0.00
19/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	48357	47472	48357	47472	0.00
19/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	51232	52647	51232	52647	0.00
19/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1678	1616	1678	1616	0.00
19/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	54359	55786	54359	55786	0.00
19/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1367	1318	1367	1318	0.00
19/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	57519	58957	57519	58957	0.00
19/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1107	1068	1107	1068	0.00
19/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	70375	71838	70375	71838	0.00
19/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	446	432	446	432	0.00
19/06/2007	R206 On 07-February-08			Bond Future	8.0400	8.0300	98.0618	98.1075	0.00
19/06/2007	R206 On 02-August-07			Bond Future	8.1900	8.1800	97.0609	97.1091	0.00
19/06/2007	R206 On 01-November-07			Bond Future	8.1300	8.1150	99.3118	99.3589	0.00
19/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	11719	11934	11719	11934	0.00
19/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	25081	24840	25081	24840	0.00
19/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	9041	9399	9041	9399	0.00
19/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	6152	6028	6152	6028	0.00
19/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	6499	6688	6499	6688	0.00
19/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	24336	24055	24336	24055	0.00
19/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1234	1346	1234	1346	0.00
19/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	22750	22379	22750	22379	0.00
19/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	3823	4055	3823	4055	0.00
19/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	13042	12792	13042	12792	0.00
19/06/2007	R207 On 07-February-08			Bond Future	7.8800	7.8600	95.7350	95.8831	0.00
19/06/2007	R207 On 02-August-07			Bond Future	7.9900	7.9700	94.6792	94.8292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2007	R207 On 01-November-07			Bond Future	7.9400	7.9200	96.9027	97.0517	0.00
19/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	14580	15150	14580	15150	0.00
19/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	43242	42332	43242	42332	0.00
19/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	38309	39733	38309	39733	0.00
19/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1129	1053	1129	1053	0.00
19/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	7849	8312	7849	8312	0.00
19/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	41377	40349	41377	40349	0.00
19/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	51546	53024	51546	53024	0.00
19/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	324	302	324	302	0.00
19/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	54916	56400	54916	56400	0.00
19/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	229	214	229	214	0.00
19/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	58293	59782	58293	59782	0.00
19/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	160	150	160	150	0.00
19/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	71771	73269	71771	73269	0.00
19/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	33	31	33	31	0.00
19/06/2007	R209 On 07-February-08			Bond Future	7.4600	7.4250	88.1927	88.5047	0.00
19/06/2007	R209 On 02-August-07			Bond Future	7.5500	7.5150	87.0838	87.3917	631.00
19/06/2007	R209 On 01-November-07			Bond Future	7.5000	7.4700	86.0154	86.3254	0.00
19/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	16821	17880	16821	17880	0.00
19/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	66166	64105	66166	64105	0.00
19/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	4615	5455	4615	5455	0.00
19/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	35690	33452	35690	33452	0.00
19/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	8161	8951	8161	8951	0.00
19/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	62280	59970	62280	59970	0.00
19/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1151	1449	1151	1449	0.00
19/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	60013	57232	60013	57232	0.00
19/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	190	258	190	258	0.00
19/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	88258	85247	88258	85247	0.00
19/06/2007	TRT1 On 02-August-07			Index Future	252.1100	252.3880	252.1100	252.3880	500.00
20/06/2007	\$ / R On 17-March-08			Currency Future	7.3300	7.3382	7.3325	7.3382	0.00
20/06/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.1701	7.1617	7.1701	86.00
20/06/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2536	7.2454	7.2536	0.00
20/06/2007	ALBI On 07-February-08			Index Future	266.6700	227.3400	266.6680	227.3400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	ALBI On 02-August-07			Index Future	253.4900	216.1320	253.4860	216.1320	0.00
20/06/2007	ALBI On 01-November-07			Index Future	259.7000	221.4090	259.7000	221.4090	0.00
20/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	132254	79	132254	79	0.00
20/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	5574	266679	5574	266679	0.00
20/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	14923	0	14923	0	0.00
20/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	20063	378680	20063	378680	0.00
20/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	67517	0	67517	0	0.00
20/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	10517	325910	10517	325910	0.00
20/06/2007	CRD1 On 02-August-07			Index Future	108.5400	108.9160	108.5370	108.9160	10.00
20/06/2007	GOVI On 07-February-08			jGovi	266.5800	267.5420	266.5780	267.5420	30.00
20/06/2007	GOVI On 02-August-07			jGovi	254.2600	255.1820	254.2625	255.1820	184.00
20/06/2007	GOVI On 01-November-07			jGovi	260.0800	261.0180	260.0765	261.0180	118.00
20/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	41374	47269	41374	47269	0.00
20/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	25594	21849	25594	21849	0.00
20/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	137625	146820	137625	146820	0.00
20/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
20/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	7495	9829	7495	9829	0.00
20/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	56730	49649	56730	49649	0.00
20/06/2007	ILBI On 02-August-07			Index Future	278.9900	279.0570	278.9900	279.0570	0.00
20/06/2007	J153 On 31-August-10			jSwap	9.6900	9.6180	0.0654	0.0634	0.00
20/06/2007	J157 On 15-September-15			jSwap	9.1900	9.1260	0.0037	0.0073	0.00
20/06/2007	J186 On 21-December-26			jSwap	8.5300	8.4940	0.1006	0.0972	0.00
20/06/2007	J201 On 22-December-14			jSwap	9.2500	9.1980	0.1013	0.0982	0.00
20/06/2007	J203 On 15-September-17			jSwap	9.0300	8.9630	0.1035	0.0994	0.00
20/06/2007	J204 On 21-December-18			jSwap	8.9500	8.8920	0.1086	0.1047	0.00
20/06/2007	J207 On 15-January-20			jSwap	8.8800	8.8250	0.0686	0.0646	0.00
20/06/2007	JBAR On 21-December-05			jBar	9.6900	0.0000	0.0000	0.0000	0.00
20/06/2007	JFRA On 07-February-08			jFra	9.9700	9.9490	0.0243	0.0242	0.00
20/06/2007	JFRA On 02-August-07			jFra	9.8200	9.7840	0.0239	0.0238	0.00
20/06/2007	JFRA On 23-August-07			jFra	9.8800	9.8310	0.0186	0.0185	0.00
20/06/2007	JFRA On 01-November-07			jFra	9.9900	9.9750	0.0261	0.0261	0.00
20/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19054	19055	19054	19055	0.00
20/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	13019	13079	13019	13079	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5646	5559	5646	5559	0.00
20/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
20/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	959	910	959	910	0.00
20/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	366	401	366	401	0.00
20/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6523	6474	6523	6474	0.00
20/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	2	2	2	2	0.00
20/06/2007	JN02 On 07-February-08			jNote	9.6900	9.6160	0.1736	0.1724	0.00
20/06/2007	JN02 On 02-August-07			jNote	9.8200	9.7710	0.1773	0.1765	0.00
20/06/2007	JN02 On 01-November-07			jNote	9.7700	9.7140	0.1765	0.1755	0.00
20/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22737	21978	22737	21978	0.00
20/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	10392	10935	10392	10935	0.00
20/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13106	12596	13106	12596	0.00
20/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	2887	3186	2887	3186	0.00
20/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20226	19584	20226	19584	0.00
20/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	6303	6685	6303	6685	0.00
20/06/2007	JN05 On 07-February-08			jNote	9.2800	9.1940	0.3663	0.3638	0.00
20/06/2007	JN05 On 02-August-07			jNote	9.4100	9.3340	0.3704	0.3681	0.00
20/06/2007	JN05 On 01-November-07			jNote	9.3500	9.2750	0.3687	0.3662	0.00
20/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	21858	20006	21858	20006	0.00
20/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	10960	12332	10960	12332	0.00
20/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	10381	8695	10381	8695	0.00
20/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	4162	5385	4162	5385	0.00
20/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	20192	18262	20192	18262	0.00
20/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	6319	7406	6319	7406	0.00
20/06/2007	JN10 On 07-February-08			jNote	8.8000	8.7280	0.5737	0.5711	0.00
20/06/2007	JN10 On 02-August-07			jNote	8.9200	8.8500	0.5791	0.5765	0.00
20/06/2007	JN10 On 01-November-07			jNote	8.8600	8.7950	0.5769	0.5743	0.00
20/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10226	8721	10226	8721	0.00
20/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	23534	26521	23534	26521	0.00
20/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	4503	3137	4503	3137	0.00
20/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	9896	12911	9896	12911	0.00
20/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	8172	6667	8172	6667	0.00
20/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	17158	20056	17158	20056	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	JROD On 29-June-07			jRod	8.7800	8.7820	0.0022	0.0022	0.00
20/06/2007	JROD On 31-July-07			jRod	9.0800	9.0820	0.0029	0.0029	0.00
20/06/2007	JROD On 31-August-07			jRod	9.4800	9.4730	0.0039	0.0039	0.00
20/06/2007	JROD On 28-September-07			jRod	9.2600	9.2590	0.0064	0.0064	0.00
20/06/2007	JROD On 31-October-07			jRod	9.4800	9.4750	0.0075	0.0075	0.00
20/06/2007	JROD On 30-November-07			jRod	9.6800	9.6790	0.0084	0.0084	0.00
20/06/2007	JROD On 31-December-07			jRod	9.4700	9.4700	0.0111	0.0111	0.00
20/06/2007	OTH1 On 02-August-07			Index Future	249.3000	250.2990	249.2950	250.2990	15.00
20/06/2007	R153 On 07-February-08			Bond Future	8.7700	8.6900	115.3761	115.5661	0.00
20/06/2007	R153 On 02-August-07			Bond Future	8.8300	8.7500	116.6247	116.8504	1,140.00
20/06/2007	R153 On 01-November-07			Bond Future	8.8000	8.7200	112.6478	112.8567	0.00
20/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	5714	6382	5714	6382	0.00
20/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	18139	16907	18139	16907	0.00
20/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	3940	5050	3940	5050	0.00
20/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6197	5050	6197	5050	0.00
20/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	2786	3345	2786	3345	0.00
20/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	17248	15718	17248	15718	0.00
20/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4017	4537	4017	4537	0.00
20/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	22480	21101	22480	21101	0.00
20/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	1537	2151	1537	2151	0.00
20/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	10885	9242	10885	9242	0.00
20/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1539	1898	1539	1898	0.00
20/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	22655	20925	22655	20925	0.00
20/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	3338	4345	3338	4345	0.00
20/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	7008	5759	7008	5759	0.00
20/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	4605	5816	4605	5816	0.00
20/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5450	4405	5450	4405	0.00
20/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2730	3120	2730	3120	0.00
20/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	27274	25764	27274	25764	0.00
20/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	785	997	785	997	0.00
20/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	28606	26728	28606	26728	0.00
20/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	7870	9453	7870	9453	0.00
20/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3093	2419	3093	2419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	R157 On 07-February-08			Bond Future	8.1100	8.0500	135.6478	136.0475	477.00
20/06/2007	R157 On 02-August-07			Bond Future	8.2100	8.1450	136.2018	136.6220	0.00
20/06/2007	R157 On 01-November-07			Bond Future	8.1600	8.0950	132.4675	132.8781	0.00
20/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	15769	17327	15769	17327	0.00
20/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	39997	37557	39997	37557	0.00
20/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	25030	28376	25030	28376	0.00
20/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4632	3776	4632	3776	0.00
20/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	8527	9835	8527	9835	0.00
20/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	36580	33782	36580	33782	0.00
20/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	1803	2499	1803	2499	0.00
20/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	34118	30612	34118	30612	86.00
20/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	36175	39934	36175	39934	0.00
20/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2188	1745	2188	1745	0.00
20/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	43	77	43	77	0.00
20/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	69100	64933	69100	64933	0.00
20/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	10602	11782	10602	11782	0.00
20/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	52006	49188	52006	49188	0.00
20/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	4617	5453	4617	5453	0.00
20/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	50386	47116	50386	47116	0.00
20/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	6801	7650	6801	7650	0.00
20/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	65674	62526	65674	62526	0.00
20/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	39144	42977	39144	42977	0.00
20/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1790	1421	1790	1421	0.00
20/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	42135	46035	42135	46035	0.00
20/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1425	1123	1425	1123	0.00
20/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	54538	58618	54538	58618	0.00
20/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	525	403	525	403	0.00
20/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	4617	5453	4617	5453	0.00
20/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	50386	47116	50386	47116	0.00
20/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	2274	2756	2274	2756	0.00
20/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	66071	62447	66071	62447	0.00
20/06/2007	R186 On 07-February-08			Bond Future	7.8100	7.7550	127.8780	128.4646	0.00
20/06/2007	R186 On 02-August-07			Bond Future	7.9000	7.8500	126.9035	127.4910	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	R186 On 01-November-07			Bond Future	7.8600	7.8050	129.8967	130.4838	0.00
20/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	39814	42862	39814	42862	0.00
20/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	46269	43451	46269	43451	0.00
20/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	45909	50826	45909	50826	0.00
20/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5920	4962	5920	4962	0.00
20/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	16537	18593	16537	18593	0.00
20/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	59126	55311	59126	55311	0.00
20/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	27659	30069	27659	30069	0.00
20/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	64083	60627	64083	60627	0.00
20/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	18235	20039	18235	20039	0.00
20/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	85694	81632	85694	81632	0.00
20/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	9105	10443	9105	10443	0.00
20/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	82990	78458	82990	78458	0.00
20/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	64640	70048	64640	70048	0.00
20/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2665	2197	2665	2197	0.00
20/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	69533	75023	69533	75023	0.00
20/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2155	1771	2155	1771	0.00
20/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	74435	80001	74435	80001	0.00
20/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1693	1383	1693	1383	0.00
20/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	94423	100181	94423	100181	0.00
20/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	591	474	591	474	0.00
20/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	4532	5314	4532	5314	0.00
20/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	110845	105757	110845	105757	0.00
20/06/2007	R196 On 07-February-08			Bond Future	8.9000	8.8070	105.6224	105.7151	0.00
20/06/2007	R196 On 02-August-07			Bond Future	9.1500	9.0790	105.5490	105.6514	0.00
20/06/2007	R196 On 01-November-07			Bond Future	9.0200	8.9400	103.0115	103.1135	0.00
20/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4667	5116	4667	5116	0.00
20/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6156	5679	6156	5679	0.00
20/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	488	695	488	695	0.00
20/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	6276	5459	6276	5459	0.00
20/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	2534	2946	2534	2946	0.00
20/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	5892	5285	5892	5285	0.00
20/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3634	4016	3634	4016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7597	7052	7597	7052	0.00
20/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1573	1870	1573	1870	0.00
20/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8020	7298	8020	7298	0.00
20/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2770	3088	2770	3088	0.00
20/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9216	8607	9216	8607	0.00
20/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	129	204	129	204	0.00
20/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	9557	8608	9557	8608	0.00
20/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	915	1115	915	1115	0.00
20/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	10465	9645	10465	9645	0.00
20/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	25	45	25	45	0.00
20/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	13111	12106	13111	12106	0.00
20/06/2007	R201 On 07-February-08			Bond Future	8.1300	8.0550	104.4855	104.8563	0.00
20/06/2007	R201 On 02-August-07			Bond Future	8.2700	8.1950	103.7448	104.1329	0.00
20/06/2007	R201 On 01-November-07			Bond Future	8.2100	8.1350	106.1791	106.5589	0.00
20/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	12539	13972	12539	13972	0.00
20/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	32600	30325	32600	30325	0.00
20/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	17272	20220	17272	20220	0.00
20/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4376	3443	4376	3443	0.00
20/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	6763	7928	6763	7928	0.00
20/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	31769	29136	31769	29136	0.00
20/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	3768	4527	3768	4527	0.00
20/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	42839	39800	42839	39800	0.00
20/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	8476	9565	8476	9565	0.00
20/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	42182	39563	42182	39563	0.00
20/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	25791	29181	25791	29181	0.00
20/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2082	1590	2082	1590	0.00
20/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	28094	31563	28094	31563	0.00
20/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1704	1293	1704	1293	0.00
20/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	30449	33988	30449	33988	0.00
20/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1389	1046	1389	1046	0.00
20/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	40237	43965	40237	43965	0.00
20/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	581	427	581	427	0.00
20/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1930	2381	1930	2381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	55303	51956	55303	51956	0.00
20/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	5477	6265	5477	6265	0.00
20/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	53052	50132	53052	50132	0.00
20/06/2007	R203 On 07-February-08			Bond Future	7.9800	7.9150	105.2071	105.6097	0.00
20/06/2007	R203 On 02-August-07			Bond Future	8.1000	8.0350	104.2931	104.7059	0.00
20/06/2007	R203 On 01-November-07			Bond Future	8.0400	7.9800	102.5730	102.9811	0.00
20/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	12891	14275	12891	14275	0.00
20/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	45343	42700	45343	42700	0.00
20/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	30180	33733	30180	33733	0.00
20/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2882	2307	2882	2307	0.00
20/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	6062	7094	6062	7094	0.00
20/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	43568	40519	43568	40519	0.00
20/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	41691	45545	41691	45545	0.00
20/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1269	995	1269	995	0.00
20/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	44687	48591	44687	48591	0.00
20/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1021	796	1021	796	0.00
20/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	47692	51641	47692	51641	0.00
20/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	795	616	795	616	0.00
20/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	59945	64007	59945	64007	0.00
20/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	268	202	268	202	0.00
20/06/2007	R204 On 07-February-08			Bond Future	7.9600	7.8950	101.4656	101.8987	0.00
20/06/2007	R204 On 02-August-07			Bond Future	8.0700	8.0050	100.5343	100.9755	0.00
20/06/2007	R204 On 01-November-07			Bond Future	8.0200	7.9550	102.8927	103.3300	0.00
20/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	21933	23662	21933	23662	0.00
20/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	55399	52797	55399	52797	0.00
20/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	35488	39209	35488	39209	0.00
20/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4263	3572	4263	3572	0.00
20/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	12886	14356	12886	14356	0.00
20/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	51260	48357	51260	48357	0.00
20/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	47184	51232	47184	51232	0.00
20/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2042	1678	2042	1678	0.00
20/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	50252	54359	50252	54359	0.00
20/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1672	1367	1672	1367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	53360	57519	53360	57519	0.00
20/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1360	1107	1360	1107	0.00
20/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	66075	70375	66075	70375	0.00
20/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	558	446	558	446	0.00
20/06/2007	R206 On 07-February-08			Bond Future	8.1100	8.0400	97.7426	98.0618	0.00
20/06/2007	R206 On 02-August-07			Bond Future	8.2600	8.1900	96.7239	97.0609	0.00
20/06/2007	R206 On 01-November-07			Bond Future	8.2000	8.1250	98.9833	99.3118	0.00
20/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	10485	11719	10485	11719	0.00
20/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	27039	25081	27039	25081	0.00
20/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	7172	9041	7172	9041	0.00
20/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	7652	6152	7652	6152	0.00
20/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	5506	6499	5506	6499	0.00
20/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	26629	24336	26629	24336	0.00
20/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	815	1234	815	1234	0.00
20/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	25699	22750	25699	22750	0.00
20/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	2792	3823	2792	3823	0.00
20/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	15380	13042	15380	13042	0.00
20/06/2007	R207 On 07-February-08			Bond Future	7.9400	7.8800	95.2927	95.7350	0.00
20/06/2007	R207 On 02-August-07			Bond Future	8.0500	7.9900	94.2313	94.6792	0.00
20/06/2007	R207 On 01-November-07			Bond Future	8.0000	7.9400	96.4574	96.9027	0.00
20/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	13056	14580	13056	14580	0.00
20/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	46142	43242	46142	43242	0.00
20/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	34216	38309	34216	38309	0.00
20/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1514	1129	1514	1129	0.00
20/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	6679	7849	6679	7849	0.00
20/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	44660	41377	44660	41377	0.00
20/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	47197	51546	47197	51546	0.00
20/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	454	324	454	324	0.00
20/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	50533	54916	50533	54916	0.00
20/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	325	229	325	229	0.00
20/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	53883	58293	53883	58293	0.00
20/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	230	160	230	160	0.00
20/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	67308	71771	67308	71771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	50	33	50	33	0.00
20/06/2007	R209 On 07-February-08			Bond Future	7.5100	7.4550	87.6766	88.1927	0.00
20/06/2007	R209 On 02-August-07			Bond Future	7.6000	7.5450	86.5747	87.0838	631.00
20/06/2007	R209 On 01-November-07			Bond Future	7.5500	7.5000	85.5027	86.0154	0.00
20/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	15202	16821	15202	16821	0.00
20/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	69708	66166	69708	66166	0.00
20/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	3494	4615	3494	4615	0.00
20/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	39660	35690	39660	35690	0.00
20/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	7006	8161	7006	8161	0.00
20/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	66251	62280	66251	62280	0.00
20/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	793	1151	793	1151	0.00
20/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	64746	60013	64746	60013	0.00
20/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	117	190	117	190	0.00
20/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	93276	88258	93276	88258	0.00
20/06/2007	TRT1 On 02-August-07			Index Future	251.2000	252.1100	251.1990	252.1100	500.00
21/06/2007	\$/R On 17-March-08			Currency Future	7.4000	7.3325	7.3959	7.3325	500.00
21/06/2007	\$/R On 17-September-07			Currency Future	7.2200	7.1617	7.2218	7.1617	586.00
21/06/2007	\$/R On 14-December-07			Currency Future	7.3100	7.2454	7.3073	7.2454	555.00
21/06/2007	ALBI On 07-February-08			Index Future	265.6200	266.6680	265.6200	266.6680	0.00
21/06/2007	ALBI On 02-August-07			Index Future	252.4600	253.4860	252.4580	253.4860	0.00
21/06/2007	ALBI On 01-November-07			Index Future	258.6500	259.7000	258.6510	259.7000	0.00
21/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	122951	132254	122951	132254	0.00
21/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	6751	5574	6751	5574	0.00
21/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	10517	14923	10517	14923	0.00
21/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	25937	20063	25937	20063	0.00
21/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	59533	67517	59533	67517	0.00
21/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	13023	10517	13023	10517	0.00
21/06/2007	CRD1 On 02-August-07			Index Future	108.1700	108.5370	108.1740	108.5370	10.00
21/06/2007	GOVI On 07-February-08			jGovi	265.4900	266.5780	265.4930	266.5780	30.00
21/06/2007	GOVI On 02-August-07			jGovi	253.2300	254.2625	253.2270	254.2625	184.00
21/06/2007	GOVI On 01-November-07			jGovi	259.0200	260.0765	259.0180	260.0765	118.00
21/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	35270	41374	35270	41374	0.00
21/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	30340	25594	30340	25594	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	127270	137625	127270	137625	0.00
21/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
21/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	5401	7495	5401	7495	0.00
21/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	65221	56730	65221	56730	0.00
21/06/2007	ILBI On 02-August-07			Index Future	278.8200	278.9900	278.8180	278.9900	0.00
21/06/2007	J153 On 31-August-10			jSwap	9.7900	9.6850	0.0685	0.0654	0.00
21/06/2007	J157 On 15-September-15			jSwap	9.2900	9.1870	0.0021	0.0037	0.00
21/06/2007	J186 On 21-December-26			jSwap	8.5100	8.5320	0.0933	0.1006	0.00
21/06/2007	J201 On 22-December-14			jSwap	9.3700	9.2540	0.0982	0.1013	0.00
21/06/2007	J203 On 15-September-17			jSwap	9.1100	9.0270	0.1087	0.1035	0.00
21/06/2007	J204 On 21-December-18			jSwap	9.0100	8.9480	0.1050	0.1086	0.00
21/06/2007	J207 On 15-January-20			jSwap	8.9500	8.8780	0.0736	0.0686	0.00
21/06/2007	JBAR On 21-December-05			jBar	9.7200	9.6880	0.0000	0.0000	0.00
21/06/2007	JFRA On 07-February-08			jFra	10.0200	9.9730	0.0244	0.0243	0.00
21/06/2007	JFRA On 02-August-07			jFra	9.8300	9.8200	0.0239	0.0239	0.00
21/06/2007	JFRA On 23-August-07			jFra	9.8700	9.8810	0.0186	0.0186	0.00
21/06/2007	JFRA On 01-November-07			jFra	10.0300	9.9940	0.0262	0.0261	0.00
21/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19082	19054	19082	19054	0.00
21/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12935	13019	12935	13019	0.00
21/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5675	5646	5675	5646	0.00
21/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
21/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	950	959	950	959	0.00
21/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	364	366	364	366	0.00
21/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6614	6523	6614	6523	0.00
21/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	2	2	2	2	0.00
21/06/2007	JN02 On 07-February-08			jNote	9.8100	9.6890	0.1757	0.1736	0.00
21/06/2007	JN02 On 02-August-07			jNote	9.8900	9.8160	0.1785	0.1773	0.00
21/06/2007	JN02 On 01-November-07			jNote	9.8700	9.7710	0.1782	0.1765	0.00
21/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24086	22737	24086	22737	0.00
21/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9534	10392	9534	10392	0.00
21/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	14047	13106	14047	13106	0.00
21/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	2463	2887	2463	2887	0.00
21/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21425	20226	21425	20226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5691	6303	5691	6303	0.00
21/06/2007	JN05 On 07-February-08			jNote	9.4100	9.2760	0.3705	0.3663	0.00
21/06/2007	JN05 On 02-August-07			jNote	9.5400	9.4080	0.3745	0.3704	0.00
21/06/2007	JN05 On 01-November-07			jNote	9.4900	9.3520	0.3728	0.3687	0.00
21/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	25183	21858	25183	21858	0.00
21/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8928	10960	8928	10960	0.00
21/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	13810	10381	13810	10381	0.00
21/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	2542	4162	2542	4162	0.00
21/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23829	20192	23829	20192	0.00
21/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4730	6319	4730	6319	0.00
21/06/2007	JN10 On 07-February-08			jNote	8.8900	8.7960	0.5767	0.5737	0.00
21/06/2007	JN10 On 02-August-07			jNote	9.0100	8.9170	0.5823	0.5791	0.00
21/06/2007	JN10 On 01-November-07			jNote	8.9500	8.8620	0.5799	0.5769	0.00
21/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	12471	10226	12471	10226	0.00
21/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	19938	23534	19938	23534	0.00
21/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6960	4503	6960	4503	0.00
21/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	6574	9896	6574	9896	0.00
21/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	10537	8172	10537	8172	0.00
21/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	13715	17158	13715	17158	0.00
21/06/2007	JROD On 29-June-07			jRod	8.7800	8.7810	0.0022	0.0022	0.00
21/06/2007	JROD On 31-July-07			jRod	9.0800	9.0800	0.0029	0.0029	0.00
21/06/2007	JROD On 31-August-07			jRod	9.4800	9.4760	0.0039	0.0039	0.00
21/06/2007	JROD On 28-September-07			jRod	9.2800	9.2620	0.0065	0.0064	0.00
21/06/2007	JROD On 31-October-07			jRod	9.5100	9.4780	0.0077	0.0075	0.00
21/06/2007	JROD On 30-November-07			jRod	9.7300	9.6800	0.0086	0.0084	0.00
21/06/2007	JROD On 31-December-07			jRod	9.5100	9.4700	0.0113	0.0111	0.00
21/06/2007	OTH1 On 02-August-07			Index Future	248.1700	249.2950	248.1720	249.2950	15.00
21/06/2007	R153 On 07-February-08			Bond Future	8.9200	8.7700	115.0328	115.3761	0.00
21/06/2007	R153 On 02-August-07			Bond Future	8.9600	8.8300	116.2592	116.6247	1,140.00
21/06/2007	R153 On 01-November-07			Bond Future	8.9600	8.8000	112.2446	112.6478	0.00
21/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4648	5714	4648	5714	0.00
21/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20505	18139	20505	18139	0.00
21/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	3021	4605	3021	4605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	7522	5450	7522	5450	0.00
21/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1923	2786	1923	2786	0.00
21/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	20417	17248	20417	17248	0.00
21/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	2520	3940	2520	3940	0.00
21/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	8432	6197	8432	6197	0.00
21/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3203	4017	3203	4017	0.00
21/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25099	22480	25099	22480	0.00
21/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	845	1537	845	1537	0.00
21/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	13848	10885	13848	10885	0.00
21/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1010	1539	1010	1539	0.00
21/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	26157	22655	26157	22655	0.00
21/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	2078	3338	2078	3338	0.00
21/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	9403	7008	9403	7008	0.00
21/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2131	2730	2131	2730	0.00
21/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30108	27274	30108	27274	0.00
21/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	488	785	488	785	0.00
21/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	32340	28606	32340	28606	0.00
21/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5644	7870	5644	7870	0.00
21/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	4523	3093	4523	3093	0.00
21/06/2007	R157 On 07-February-08			Bond Future	8.1900	8.1100	135.1504	135.6478	477.00
21/06/2007	R157 On 02-August-07			Bond Future	8.2800	8.2050	135.6792	136.2018	0.00
21/06/2007	R157 On 01-November-07			Bond Future	8.2300	8.1550	131.9566	132.4675	0.00
21/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	13976	15769	13976	15769	0.00
21/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	43177	39997	43177	39997	0.00
21/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	21125	25030	21125	25030	0.00
21/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5953	4632	5953	4632	0.00
21/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	7087	8527	7087	8527	0.00
21/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	40249	36580	40249	36580	0.00
21/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	1167	1803	1167	1803	0.00
21/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	38708	34118	38708	34118	86.00
21/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	31662	36175	31662	36175	0.00
21/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2901	2188	2901	2188	0.00
21/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	20	43	20	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	74304	69100	74304	69100	0.00
21/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	9264	10602	9264	10602	0.00
21/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	55641	52006	55641	52006	0.00
21/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	3725	4617	3725	4617	0.00
21/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	54603	50386	54603	50386	0.00
21/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	5853	6801	5853	6801	0.00
21/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	69700	65674	69700	65674	0.00
21/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	34519	39144	34519	39144	0.00
21/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2391	1790	2391	1790	0.00
21/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	37406	42135	37406	42135	0.00
21/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1922	1425	1922	1425	0.00
21/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	49522	54538	49522	54538	0.00
21/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	735	525	735	525	0.00
21/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	3725	4617	3725	4617	0.00
21/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	54603	50386	54603	50386	0.00
21/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1776	2274	1776	2274	0.00
21/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	70683	66071	70683	66071	0.00
21/06/2007	R186 On 07-February-08			Bond Future	7.8900	7.8050	126.9479	127.8780	0.00
21/06/2007	R186 On 02-August-07			Bond Future	7.9800	7.9000	125.9721	126.9035	5.00
21/06/2007	R186 On 01-November-07			Bond Future	7.9400	7.8550	128.9081	129.8967	0.00
21/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	35300	39814	35300	39814	0.00
21/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	51055	46269	51055	46269	0.00
21/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	38569	45909	38569	45909	0.00
21/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7894	5920	7894	5920	0.00
21/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	13497	16537	13497	16537	0.00
21/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	65972	59126	65972	59126	0.00
21/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	24145	27659	24145	27659	0.00
21/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	69870	64083	69870	64083	0.00
21/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	15650	18235	15650	18235	0.00
21/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	92410	85694	92410	85694	0.00
21/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	7190	9105	7190	9105	0.00
21/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	90962	82990	90962	82990	0.00
21/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	56342	64640	56342	64640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3681	2665	3681	2665	0.00
21/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	61065	69533	61065	69533	0.00
21/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3002	2155	3002	2155	0.00
21/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	65811	74435	65811	74435	0.00
21/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2384	1693	2384	1693	0.00
21/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	85387	94423	85387	94423	0.00
21/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	869	591	869	591	0.00
21/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	3452	4532	3452	4532	0.00
21/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	119652	110845	119652	110845	0.00
21/06/2007	R196 On 07-February-08			Bond Future	9.0500	8.9010	105.4728	105.6224	0.00
21/06/2007	R196 On 02-August-07			Bond Future	9.2800	9.1500	105.3590	105.5490	0.00
21/06/2007	R196 On 01-November-07			Bond Future	9.1700	9.0230	102.8375	103.0115	0.00
21/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4002	4667	4002	4667	0.00
21/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6988	6156	6988	6156	0.00
21/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	240	488	240	488	0.00
21/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7928	6276	7928	6276	0.00
21/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1933	2534	1933	2534	0.00
21/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7031	5892	7031	5892	0.00
21/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3076	3634	3076	3634	0.00
21/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8535	7597	8535	7597	0.00
21/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1155	1573	1155	1573	0.00
21/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9343	8020	9343	8020	0.00
21/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2313	2770	2313	2770	0.00
21/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10254	9216	10254	9216	0.00
21/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	53	129	53	129	0.00
21/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11381	9557	11381	9557	0.00
21/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	645	915	645	915	0.00
21/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11935	10465	11935	10465	0.00
21/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	8	25	8	25	0.00
21/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14994	13111	14994	13111	0.00
21/06/2007	R201 On 07-February-08			Bond Future	8.2000	8.1250	104.0901	104.4855	0.00
21/06/2007	R201 On 02-August-07			Bond Future	8.3400	8.2650	103.3309	103.7448	0.00
21/06/2007	R201 On 01-November-07			Bond Future	8.2800	8.2050	105.7742	106.1791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	11125	12539	11125	12539	0.00
21/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	35140	32600	35140	32600	0.00
21/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	14354	17272	14354	17272	0.00
21/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5597	4376	5597	4376	0.00
21/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	5662	6763	5662	6763	0.00
21/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	34717	31769	34717	31769	0.00
21/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	3071	3768	3071	3768	0.00
21/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	46191	42839	46191	42839	0.00
21/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	7417	8476	7417	8476	0.00
21/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	45077	42182	45077	42182	0.00
21/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	22326	25791	22326	25791	0.00
21/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2755	2082	2755	2082	0.00
21/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	24524	28094	24524	28094	0.00
21/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2273	1704	2273	1704	0.00
21/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	26789	30449	26789	30449	0.00
21/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1866	1389	1866	1389	0.00
21/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	36321	40237	36321	40237	0.00
21/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	803	581	803	581	0.00
21/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1528	1930	1528	1930	0.00
21/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	58950	55303	58950	55303	0.00
21/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	4723	5477	4723	5477	0.00
21/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	56251	53052	56251	53052	0.00
21/06/2007	R203 On 07-February-08			Bond Future	8.0500	7.9750	104.7399	105.2071	0.00
21/06/2007	R203 On 02-August-07			Bond Future	8.1700	8.0950	103.7801	104.2931	0.00
21/06/2007	R203 On 01-November-07			Bond Future	8.1200	8.0400	102.0660	102.5730	0.00
21/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	11410	12891	11410	12891	0.00
21/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	48534	45343	48534	45343	0.00
21/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	25965	30180	25965	30180	0.00
21/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3796	2882	3796	2882	0.00
21/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	4948	6062	4948	6062	0.00
21/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	47524	43568	47524	43568	0.00
21/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	37017	41691	37017	41691	0.00
21/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1725	1269	1725	1269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	39933	44687	39933	44687	0.00
21/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1397	1021	1397	1021	0.00
21/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	42866	47692	42866	47692	0.00
21/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1099	795	1099	795	0.00
21/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	54932	59945	54932	59945	0.00
21/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	385	268	385	268	0.00
21/06/2007	R204 On 07-February-08			Bond Future	8.0300	7.9550	100.9277	101.4656	0.00
21/06/2007	R204 On 02-August-07			Bond Future	8.1400	8.0650	99.9864	100.5343	0.00
21/06/2007	R204 On 01-November-07			Bond Future	8.0900	8.0150	102.3496	102.8927	0.00
21/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	19917	21933	19917	21933	0.00
21/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	58763	55399	58763	55399	0.00
21/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	31067	35488	31067	35488	0.00
21/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5321	4263	5321	4263	0.00
21/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	11224	12886	11224	12886	0.00
21/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	55029	51260	55029	51260	0.00
21/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	42285	47184	42285	47184	0.00
21/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2622	2042	2622	2042	0.00
21/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	45262	50252	45262	50252	0.00
21/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2162	1672	2162	1672	0.00
21/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	48292	53360	48292	53360	0.00
21/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1771	1360	1771	1360	0.00
21/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	60784	66075	60784	66075	0.00
21/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	746	558	746	558	0.00
21/06/2007	R206 On 07-February-08			Bond Future	8.1800	8.1100	97.4246	97.7426	0.00
21/06/2007	R206 On 02-August-07			Bond Future	8.3400	8.2600	96.3407	96.7239	0.00
21/06/2007	R206 On 01-November-07			Bond Future	8.2700	8.1950	98.6327	98.9833	0.00
21/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	9345	10485	9345	10485	0.00
21/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	29078	27039	29078	27039	0.00
21/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	5353	7172	5353	7172	0.00
21/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	9666	7652	9666	7652	0.00
21/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	4573	5506	4573	5506	0.00
21/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	29200	26629	29200	26629	0.00
21/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	487	815	487	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	29204	25699	29204	25699	0.00
21/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	1883	2792	1883	2792	0.00
21/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	18304	15380	18304	15380	0.00
21/06/2007	R207 On 07-February-08			Bond Future	8.0200	7.9400	94.7435	95.2927	0.00
21/06/2007	R207 On 02-August-07			Bond Future	8.1200	8.0500	93.7493	94.2313	0.00
21/06/2007	R207 On 01-November-07			Bond Future	8.0800	8.0000	95.9046	96.4574	0.00
21/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	11331	13056	11331	13056	0.00
21/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	49909	46142	49909	46142	0.00
21/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	29945	34216	29945	34216	0.00
21/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	2064	1514	2064	1514	0.00
21/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	5420	6679	5420	6679	0.00
21/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	48927	44660	48927	44660	0.00
21/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	42575	47197	42575	47197	0.00
21/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	652	454	652	454	0.00
21/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	45860	50533	45860	50533	0.00
21/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	473	325	473	325	0.00
21/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	49171	53883	49171	53883	0.00
21/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	338	230	338	230	0.00
21/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	62515	67308	62515	67308	0.00
21/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	77	50	77	50	0.00
21/06/2007	R209 On 07-February-08			Bond Future	7.5900	7.5050	86.8612	87.6766	0.00
21/06/2007	R209 On 02-August-07			Bond Future	7.6800	7.5950	85.7703	86.5747	631.00
21/06/2007	R209 On 01-November-07			Bond Future	7.6400	7.5500	84.6425	85.5027	0.00
21/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	12901	15202	12901	15202	0.00
21/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	75561	69708	75561	69708	0.00
21/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	2193	3494	2193	3494	0.00
21/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	46404	39660	46404	39660	0.00
21/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	5380	7006	5380	7006	0.00
21/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	73228	66251	73228	66251	0.00
21/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	430	793	430	793	0.00
21/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	72428	64746	72428	64746	0.00
21/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	54	117	54	117	0.00
21/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	101257	93276	101257	93276	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	TRT1 On 02-August-07			Index Future	250.1700	251.1990	250.1740	251.1990	500.00
22/06/2007	\$ / R On 17-March-08			Currency Future	7.3800	7.3959	7.3790	7.3959	500.00
22/06/2007	\$ / R On 17-September-07			Currency Future	7.2100	7.2218	7.2066	7.2218	586.00
22/06/2007	\$ / R On 14-December-07			Currency Future	7.2900	7.3073	7.2921	7.3073	555.00
22/06/2007	ALBI On 07-February-08			Index Future	265.5200	265.6200	265.5180	265.6200	0.00
22/06/2007	ALBI On 02-August-07			Index Future	252.3800	252.4580	252.3840	252.4580	0.00
22/06/2007	ALBI On 01-November-07			Index Future	258.5700	258.6510	258.5690	258.6510	0.00
22/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	122013	122951	122013	122951	0.00
22/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	6833	6751	6833	6751	0.00
22/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	10060	10517	10060	10517	0.00
22/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	26220	25937	26220	25937	0.00
22/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	58837	59533	58837	59533	0.00
22/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	13147	13023	13147	13023	0.00
22/06/2007	CRD1 On 02-August-07			Index Future	108.1200	108.1740	108.1200	108.1740	10.00
22/06/2007	GOVI On 07-February-08			jGovi	265.3100	265.4930	265.3050	265.4930	30.00
22/06/2007	GOVI On 02-August-07			jGovi	253.0500	253.2270	253.0480	253.2270	94.00
22/06/2007	GOVI On 01-November-07			jGovi	258.8300	259.0180	258.8340	259.0180	118.00
22/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	34211	35270	34211	35270	0.00
22/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	31161	30340	31161	30340	0.00
22/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	125480	127270	125480	127270	0.00
22/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
22/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	5042	5401	5042	5401	0.00
22/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	66702	65221	66702	65221	0.00
22/06/2007	ILBI On 02-August-07			Index Future	278.7400	278.8180	278.7440	278.8180	0.00
22/06/2007	J153 On 31-August-10			jSwap	9.7700	9.7920	0.0680	0.0685	0.00
22/06/2007	J157 On 15-September-15			jSwap	9.2700	9.2850	0.0011	0.0021	0.00
22/06/2007	J186 On 21-December-26			jSwap	8.5000	8.5130	0.0923	0.0933	0.00
22/06/2007	J201 On 22-December-14			jSwap	9.3500	9.3680	0.0972	0.0982	0.00
22/06/2007	J203 On 15-September-17			jSwap	9.0900	9.1110	0.1077	0.1087	0.00
22/06/2007	J204 On 21-December-18			jSwap	8.9900	9.0060	0.1041	0.1050	0.00
22/06/2007	J207 On 15-January-20			jSwap	8.9300	8.9460	0.0727	0.0736	0.00
22/06/2007	JBAR On 21-December-05			jBar	9.7300	9.7170	0.0000	0.0000	0.00
22/06/2007	JFRA On 07-February-08			jFra	9.9800	10.0200	0.0243	0.0244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2007	JFRA On 02-August-07			jFra	9.8200	9.8320	0.0239	0.0239	0.00
22/06/2007	JFRA On 23-August-07			jFra	9.8600	9.8670	0.0186	0.0186	0.00
22/06/2007	JFRA On 01-November-07			jFra	10.0100	10.0290	0.0262	0.0262	0.00
22/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18999	19082	18999	19082	0.00
22/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12941	12935	12941	12935	0.00
22/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5653	5675	5653	5675	0.00
22/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
22/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	932	950	932	950	0.00
22/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	367	364	367	364	0.00
22/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6551	6614	6551	6614	0.00
22/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	2	2	2	2	0.00
22/06/2007	JN02 On 07-February-08			jNote	9.8000	9.8130	0.1754	0.1757	0.00
22/06/2007	JN02 On 02-August-07			jNote	9.8800	9.8920	0.1784	0.1785	0.00
22/06/2007	JN02 On 01-November-07			jNote	9.8600	9.8720	0.1779	0.1782	0.00
22/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23885	24086	23885	24086	0.00
22/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9599	9534	9599	9534	0.00
22/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13822	14047	13822	14047	0.00
22/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	2452	2463	2452	2463	0.00
22/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21212	21425	21212	21425	0.00
22/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5728	5691	5728	5691	0.00
22/06/2007	JN05 On 07-February-08			jNote	9.3800	9.4130	0.3696	0.3705	0.00
22/06/2007	JN05 On 02-August-07			jNote	9.5100	9.5370	0.3735	0.3745	0.00
22/06/2007	JN05 On 01-November-07			jNote	9.4500	9.4860	0.3718	0.3728	0.00
22/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24369	25183	24369	25183	0.00
22/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9324	8928	9324	8928	0.00
22/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	12854	13810	12854	13810	0.00
22/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	2798	2542	2798	2542	0.00
22/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	22886	23829	22886	23829	0.00
22/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	5034	4730	5034	4730	0.00
22/06/2007	JN10 On 07-February-08			jNote	8.8700	8.8850	0.5762	0.5767	0.00
22/06/2007	JN10 On 02-August-07			jNote	8.9900	9.0060	0.5816	0.5823	0.00
22/06/2007	JN10 On 01-November-07			jNote	8.9300	8.9510	0.5794	0.5799	0.00
22/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	11978	12471	11978	12471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	20558	19938	20558	19938	0.00
22/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6244	6960	6244	6960	0.00
22/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	7152	6574	7152	6574	0.00
22/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	9972	10537	9972	10537	0.00
22/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	14320	13715	14320	13715	0.00
22/06/2007	JROD On 29-June-07			jRod	8.7800	8.7800	0.0027	0.0022	0.00
22/06/2007	JROD On 31-July-07			jRod	9.0700	9.0780	0.0034	0.0029	0.00
22/06/2007	JROD On 31-August-07			jRod	9.4700	9.4830	0.0043	0.0039	0.00
22/06/2007	JROD On 28-September-07			jRod	9.2700	9.2750	0.0069	0.0065	0.00
22/06/2007	JROD On 31-October-07			jRod	9.5100	9.5070	0.0081	0.0077	0.00
22/06/2007	JROD On 30-November-07			jRod	9.7300	9.7250	0.0091	0.0086	0.00
22/06/2007	JROD On 31-December-07			jRod	9.5200	9.5100	0.0119	0.0113	0.00
22/06/2007	OTH1 On 02-August-07			Index Future	247.9800	248.1720	247.9810	248.1720	15.00
22/06/2007	R153 On 07-February-08			Bond Future	8.9200	8.9150	115.0328	115.0328	0.00
22/06/2007	R153 On 02-August-07			Bond Future	8.9600	8.9600	116.2592	116.2592	1,140.00
22/06/2007	R153 On 01-November-07			Bond Future	8.9600	8.9550	112.2446	112.2446	0.00
22/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4628	4648	4628	4648	0.00
22/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20486	20505	20486	20505	0.00
22/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5584	5644	5584	5644	0.00
22/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	4462	4523	4462	4523	0.00
22/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1904	1923	1904	1923	0.00
22/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	20398	20417	20398	20417	0.00
22/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2966	3021	2966	3021	0.00
22/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	7467	7522	7467	7522	0.00
22/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	2467	2520	2467	2520	0.00
22/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	8379	8432	8379	8432	0.00
22/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3186	3203	3186	3203	0.00
22/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25082	25099	25082	25099	0.00
22/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	814	845	814	845	0.00
22/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	13817	13848	13817	13848	0.00
22/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	996	1010	996	1010	0.00
22/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	26144	26157	26144	26157	0.00
22/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	2029	2078	2029	2078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	9354	9403	9354	9403	0.00
22/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2117	2131	2117	2131	0.00
22/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30094	30108	30094	30108	0.00
22/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	479	488	479	488	0.00
22/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	32332	32340	32332	32340	0.00
22/06/2007	R157 On 07-February-08			Bond Future	8.2100	8.1850	135.0182	135.1504	477.00
22/06/2007	R157 On 02-August-07			Bond Future	8.3000	8.2800	135.5402	135.6792	0.00
22/06/2007	R157 On 01-November-07			Bond Future	8.2500	8.2300	131.8208	131.9566	0.00
22/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	13486	13976	13486	13976	0.00
22/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	44010	43177	44010	43177	0.00
22/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	20040	21125	20040	21125	0.00
22/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	6257	5953	6257	5953	0.00
22/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	6694	7087	6694	7087	0.00
22/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	41214	40249	41214	40249	0.00
22/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	996	1167	996	1167	0.00
22/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	39926	38708	39926	38708	86.00
22/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	30422	31662	30422	31662	0.00
22/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3050	2901	3050	2901	0.00
22/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	14	20	14	20	0.00
22/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	75688	74304	75688	74304	0.00
22/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	8898	9264	8898	9264	0.00
22/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	56597	55641	56597	55641	0.00
22/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	3481	3725	3481	3725	0.00
22/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	55717	54603	55717	54603	0.00
22/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	5593	5853	5593	5853	0.00
22/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	70762	69700	70762	69700	0.00
22/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	33251	34519	33251	34519	0.00
22/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2513	2391	2513	2391	0.00
22/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	36114	37406	36114	37406	0.00
22/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2020	1922	2020	1922	0.00
22/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	48169	49522	48169	49522	0.00
22/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	771	735	771	735	0.00
22/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	3481	3725	3481	3725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	55717	54603	55717	54603	0.00
22/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1641	1776	1641	1776	0.00
22/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	71905	70683	71905	70683	0.00
22/06/2007	R186 On 07-February-08			Bond Future	7.9000	7.8850	126.8323	126.9479	0.00
22/06/2007	R186 On 02-August-07			Bond Future	7.9900	7.9800	125.8564	125.9721	5.00
22/06/2007	R186 On 01-November-07			Bond Future	7.9500	7.9400	128.7926	128.9081	0.00
22/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	34682	35300	34682	35300	0.00
22/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	51593	51055	51593	51055	0.00
22/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	37521	38569	37521	38569	0.00
22/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8004	7894	8004	7894	0.00
22/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	13078	13497	13078	13497	0.00
22/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	66709	65972	66709	65972	0.00
22/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	23655	24145	23655	24145	0.00
22/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	70536	69870	70536	69870	0.00
22/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	15283	15650	15283	15650	0.00
22/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	93199	92410	93199	92410	0.00
22/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	6920	7190	6920	7190	0.00
22/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	91848	90962	91848	90962	0.00
22/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	55213	56342	55213	56342	0.00
22/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3708	3681	3708	3681	0.00
22/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	59924	61065	59924	61065	0.00
22/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3018	3002	3018	3002	0.00
22/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	64662	65811	64662	65811	0.00
22/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2392	2384	2392	2384	0.00
22/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	84224	85387	84224	85387	0.00
22/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	863	869	863	869	0.00
22/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	3296	3452	3296	3452	0.00
22/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	120651	119652	120651	119652	0.00
22/06/2007	R196 On 07-February-08			Bond Future	9.0500	9.0530	105.4797	105.4728	0.00
22/06/2007	R196 On 02-August-07			Bond Future	9.2700	9.2820	105.3762	105.3590	0.00
22/06/2007	R196 On 01-November-07			Bond Future	9.1600	9.1650	102.8497	102.8375	0.00
22/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4020	4002	4020	4002	0.00
22/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6936	6988	6936	6988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	245	240	245	240	0.00
22/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7760	7928	7760	7928	0.00
22/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1957	1933	1957	1933	0.00
22/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6933	7031	6933	7031	0.00
22/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3089	3076	3089	3076	0.00
22/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8479	8535	8479	8535	0.00
22/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1170	1155	1170	1155	0.00
22/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9235	9343	9235	9343	0.00
22/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2322	2313	2322	2313	0.00
22/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10195	10254	10195	10254	0.00
22/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	53	53	53	53	0.00
22/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11209	11381	11209	11381	0.00
22/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	653	645	653	645	0.00
22/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11821	11935	11821	11935	0.00
22/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	8	8	8	8	0.00
22/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14822	14994	14822	14994	0.00
22/06/2007	R201 On 07-February-08			Bond Future	8.2200	8.2000	103.9850	104.0901	0.00
22/06/2007	R201 On 02-August-07			Bond Future	8.3600	8.3400	103.2210	103.3309	0.00
22/06/2007	R201 On 01-November-07			Bond Future	8.3000	8.2800	105.6665	105.7742	0.00
22/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	10738	11125	10738	11125	0.00
22/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	35804	35140	35804	35140	0.00
22/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	13543	14354	13543	14354	0.00
22/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5886	5597	5886	5597	0.00
22/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	5359	5662	5359	5662	0.00
22/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	35490	34717	35490	34717	0.00
22/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2879	3071	2879	3071	0.00
22/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	47075	46191	47075	46191	0.00
22/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	7127	7417	7127	7417	0.00
22/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	45838	45077	45838	45077	0.00
22/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	21372	22326	21372	22326	0.00
22/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2901	2755	2901	2755	0.00
22/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	23544	24524	23544	24524	0.00
22/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2393	2273	2393	2273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	25787	26789	25787	26789	0.00
22/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1964	1866	1964	1866	0.00
22/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	35260	36321	35260	36321	0.00
22/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	843	803	843	803	0.00
22/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1417	1528	1417	1528	0.00
22/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	59915	58950	59915	58950	0.00
22/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	4515	4723	4515	4723	0.00
22/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	57095	56251	57095	56251	0.00
22/06/2007	R203 On 07-February-08			Bond Future	8.0700	8.0450	104.6069	104.7399	0.00
22/06/2007	R203 On 02-August-07			Bond Future	8.1900	8.1700	103.6439	103.7801	0.00
22/06/2007	R203 On 01-November-07			Bond Future	8.1400	8.1150	101.9313	102.0660	0.00
22/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	10977	11410	10977	11410	0.00
22/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	49431	48534	49431	48534	0.00
22/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	24804	25965	24804	25965	0.00
22/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3997	3796	3997	3796	0.00
22/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	4645	4948	4645	4948	0.00
22/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	48567	47524	48567	47524	0.00
22/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	35744	37017	35744	37017	0.00
22/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1814	1725	1814	1725	0.00
22/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	38642	39933	38642	39933	0.00
22/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1468	1397	1468	1397	0.00
22/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	41559	42866	41559	42866	0.00
22/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1155	1099	1155	1099	0.00
22/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	53588	54932	53588	54932	0.00
22/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	403	385	403	385	0.00
22/06/2007	R204 On 07-February-08			Bond Future	8.0500	8.0300	100.7849	100.9277	0.00
22/06/2007	R204 On 02-August-07			Bond Future	8.1600	8.1400	99.8410	99.9864	0.00
22/06/2007	R204 On 01-November-07			Bond Future	8.1100	8.0900	102.2055	102.3496	0.00
22/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	19351	19917	19351	19917	0.00
22/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	59625	58763	59625	58763	0.00
22/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	29825	31067	29825	31067	0.00
22/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5533	5321	5533	5321	0.00
22/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	10747	11224	10747	11224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	55993	55029	55993	55029	0.00
22/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	40934	42285	40934	42285	0.00
22/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2725	2622	2725	2622	0.00
22/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	43892	45262	43892	45262	0.00
22/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2245	2162	2245	2162	0.00
22/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	46905	48292	46905	48292	0.00
22/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1838	1771	1838	1771	0.00
22/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	59355	60784	59355	60784	0.00
22/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	771	746	771	746	0.00
22/06/2007	R206 On 07-February-08			Bond Future	8.2000	8.1800	97.3340	97.4246	0.00
22/06/2007	R206 On 02-August-07			Bond Future	8.3600	8.3400	96.2451	96.3407	0.00
22/06/2007	R206 On 01-November-07			Bond Future	8.2900	8.2700	98.5395	98.6327	0.00
22/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	9011	9345	9011	9345	0.00
22/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	29651	29078	29651	29078	0.00
22/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	4887	5353	4887	5353	0.00
22/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10155	9666	10155	9666	0.00
22/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	4317	4573	4317	4573	0.00
22/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	29877	29200	29877	29200	0.00
22/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	406	487	406	487	0.00
22/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	30079	29204	30079	29204	0.00
22/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	1652	1883	1652	1883	0.00
22/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	19029	18304	19029	18304	0.00
22/06/2007	R207 On 07-February-08			Bond Future	8.0400	8.0150	94.5978	94.7435	0.00
22/06/2007	R207 On 02-August-07			Bond Future	8.1400	8.1150	93.6016	93.7493	0.00
22/06/2007	R207 On 01-November-07			Bond Future	8.1000	8.0750	95.7580	95.9046	0.00
22/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	10867	11331	10867	11331	0.00
22/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	50901	49909	50901	49909	0.00
22/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	28615	29945	28615	29945	0.00
22/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	2210	2064	2210	2064	0.00
22/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	5080	5420	5080	5420	0.00
22/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	50054	48927	50054	48927	0.00
22/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	41146	42575	41146	42575	0.00
22/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	700	652	700	652	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	44418	45860	44418	45860	0.00
22/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	507	473	507	473	0.00
22/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	47719	49171	47719	49171	0.00
22/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	363	338	363	338	0.00
22/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	61044	62515	61044	62515	0.00
22/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	82	77	82	77	0.00
22/06/2007	R209 On 07-February-08			Bond Future	7.6000	7.5850	86.7601	86.8612	0.00
22/06/2007	R209 On 02-August-07			Bond Future	7.6900	7.6750	85.6706	85.7703	631.00
22/06/2007	R209 On 01-November-07			Bond Future	7.6500	7.6350	84.5423	84.6425	0.00
22/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	12581	12901	12581	12901	0.00
22/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	76252	75561	76252	75561	0.00
22/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	1987	2193	1987	2193	0.00
22/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	47194	46404	47194	46404	0.00
22/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	5159	5380	5159	5380	0.00
22/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	74010	73228	74010	73228	0.00
22/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	372	430	372	430	0.00
22/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	73366	72428	73366	72428	0.00
22/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	44	54	44	54	0.00
22/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	102244	101257	102244	101257	0.00
22/06/2007	TRT1 On 02-August-07			Index Future	250.0000	250.1740	249.9970	250.1740	500.00
25/06/2007	\$ / R On 17-March-08			Currency Future	7.4000	7.3790	7.4043	7.3790	500.00
25/06/2007	\$ / R On 17-September-07			Currency Future	7.2300	7.2066	7.2302	7.2066	585.00
25/06/2007	\$ / R On 14-December-07			Currency Future	7.3200	7.2921	7.3163	7.2921	555.00
25/06/2007	ALBI On 07-February-08			Index Future	265.4800	265.5180	265.4830	265.5180	0.00
25/06/2007	ALBI On 02-August-07			Index Future	252.3500	252.3840	252.3520	252.3840	0.00
25/06/2007	ALBI On 01-November-07			Index Future	258.5300	258.5690	258.5320	258.5690	0.00
25/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	121564	122013	121564	122013	0.00
25/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	6734	6833	6734	6833	0.00
25/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	9363	10060	9363	10060	0.00
25/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	25843	26220	25843	26220	0.00
25/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	58273	58837	58273	58837	0.00
25/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	12953	13147	12953	13147	0.00
25/06/2007	CRD1 On 02-August-07			Index Future	108.1600	108.1200	108.1550	108.1200	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	GOVI On 07-February-08			jGovi	265.3700	265.3050	265.3670	265.3050	30.00
25/06/2007	GOVI On 02-August-07			jGovi	253.1100	253.0480	253.1070	253.0480	94.00
25/06/2007	GOVI On 01-November-07			jGovi	258.8900	258.8340	258.8940	258.8340	118.00
25/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	34321	34211	34321	34211	0.00
25/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	30651	31161	30651	31161	0.00
25/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	126070	125480	126070	125480	0.00
25/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
25/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	4970	5042	4970	5042	0.00
25/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	66030	66702	66030	66702	0.00
25/06/2007	ILBI On 02-August-07			Index Future	278.2300	278.7440	278.2320	278.7440	0.00
25/06/2007	J153 On 31-August-10			jSwap	9.7800	9.7740	0.0683	0.0680	0.00
25/06/2007	J157 On 15-September-15			jSwap	9.2800	9.2690	0.0020	0.0011	0.00
25/06/2007	J186 On 21-December-26			jSwap	8.5300	8.5000	0.0950	0.0923	0.00
25/06/2007	J201 On 22-December-14			jSwap	9.3600	9.3470	0.0980	0.0972	0.00
25/06/2007	J203 On 15-September-17			jSwap	9.1200	9.0940	0.1095	0.1077	0.00
25/06/2007	J204 On 21-December-18			jSwap	9.0200	8.9920	0.1058	0.1041	0.00
25/06/2007	J207 On 15-January-20			jSwap	8.9600	8.9340	0.0744	0.0727	0.00
25/06/2007	JBAR On 21-December-05			jBar	9.7300	9.7250	0.0000	0.0000	0.00
25/06/2007	JFRA On 07-February-08			jFra	9.9900	9.9820	0.0243	0.0243	0.00
25/06/2007	JFRA On 02-August-07			jFra	9.8200	9.8230	0.0239	0.0239	0.00
25/06/2007	JFRA On 23-August-07			jFra	9.8500	9.8580	0.0185	0.0186	0.00
25/06/2007	JFRA On 01-November-07			jFra	10.0100	10.0050	0.0262	0.0262	0.00
25/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18913	18999	18913	18999	0.00
25/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12826	12941	12826	12941	0.00
25/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5641	5653	5641	5653	0.00
25/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
25/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	907	932	907	932	0.00
25/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	359	367	359	367	0.00
25/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6559	6551	6559	6551	0.00
25/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	1	2	1	2	0.00
25/06/2007	JN02 On 07-February-08			jNote	9.8200	9.7980	0.1757	0.1754	0.00
25/06/2007	JN02 On 02-August-07			jNote	9.9000	9.8800	0.1787	0.1784	0.00
25/06/2007	JN02 On 01-November-07			jNote	9.8800	9.8580	0.1783	0.1779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23991	23885	23991	23885	0.00
25/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9387	9599	9387	9599	0.00
25/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13901	13822	13901	13822	0.00
25/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	2172	2452	2172	2452	0.00
25/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21343	21212	21343	21212	0.00
25/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5501	5728	5501	5728	0.00
25/06/2007	JN05 On 07-February-08			jNote	9.4000	9.3820	0.3701	0.3696	0.00
25/06/2007	JN05 On 02-August-07			jNote	9.5200	9.5060	0.3739	0.3735	0.00
25/06/2007	JN05 On 01-November-07			jNote	9.4700	9.4540	0.3723	0.3718	0.00
25/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24676	24369	24676	24369	0.00
25/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9007	9324	9007	9324	0.00
25/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	13052	12854	13052	12854	0.00
25/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	2449	2798	2449	2798	0.00
25/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23196	22886	23196	22886	0.00
25/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4761	5034	4761	5034	0.00
25/06/2007	JN10 On 07-February-08			jNote	8.9000	8.8680	0.5775	0.5762	0.00
25/06/2007	JN10 On 02-August-07			jNote	9.0100	8.9860	0.5828	0.5816	0.00
25/06/2007	JN10 On 01-November-07			jNote	8.9600	8.9330	0.5807	0.5794	0.00
25/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	12663	11978	12663	11978	0.00
25/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	19351	20558	19351	20558	0.00
25/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6861	6244	6861	6244	0.00
25/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	6023	7152	6023	7152	0.00
25/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	10651	9972	10651	9972	0.00
25/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	13181	14320	13181	14320	0.00
25/06/2007	JROD On 29-June-07			jRod	8.7800	8.7780	0.0022	0.0027	0.00
25/06/2007	JROD On 31-July-07			jRod	9.0600	9.0680	0.0029	0.0034	0.00
25/06/2007	JROD On 31-August-07			jRod	9.4600	9.4670	0.0038	0.0043	0.00
25/06/2007	JROD On 28-September-07			jRod	9.2600	9.2680	0.0064	0.0069	0.00
25/06/2007	JROD On 31-October-07			jRod	9.5000	9.5070	0.0076	0.0081	0.00
25/06/2007	JROD On 30-November-07			jRod	9.7200	9.7340	0.0086	0.0091	0.00
25/06/2007	JROD On 31-December-07			jRod	9.5100	9.5210	0.0114	0.0119	0.00
25/06/2007	OTH1 On 02-August-07			Index Future	248.0200	247.9810	248.0180	247.9810	15.00
25/06/2007	R153 On 07-February-08			Bond Future	8.9200	8.9150	115.0328	115.0328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	R153 On 02-August-07			Bond Future	8.9600	8.9600	116.2592	116.2592	1,140.00
25/06/2007	R153 On 01-November-07			Bond Future	8.9600	8.9550	112.2446	112.2446	0.00
25/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4569	4628	4569	4628	0.00
25/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20427	20486	20427	20486	0.00
25/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5398	5584	5398	5584	0.00
25/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	4276	4462	4276	4462	0.00
25/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1845	1904	1845	1904	0.00
25/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	20339	20398	20339	20398	0.00
25/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2796	2966	2796	2966	0.00
25/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	7297	7467	7297	7467	0.00
25/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	2307	2467	2307	2467	0.00
25/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	8219	8379	8219	8379	0.00
25/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3135	3186	3135	3186	0.00
25/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25031	25082	25031	25082	0.00
25/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	720	814	720	814	0.00
25/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	13723	13817	13723	13817	0.00
25/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	955	996	955	996	0.00
25/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	26103	26144	26103	26144	0.00
25/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1880	2029	1880	2029	0.00
25/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	9205	9354	9205	9354	0.00
25/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2076	2117	2076	2117	0.00
25/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30053	30094	30053	30094	0.00
25/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	454	479	454	479	0.00
25/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	32306	32332	32306	32332	0.00
25/06/2007	R157 On 07-February-08			Bond Future	8.2100	8.2050	135.0182	135.0182	477.00
25/06/2007	R157 On 02-August-07			Bond Future	8.3000	8.3000	135.5402	135.5402	0.00
25/06/2007	R157 On 01-November-07			Bond Future	8.2500	8.2500	131.8208	131.8208	0.00
25/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	13335	13486	13335	13486	0.00
25/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	43858	44010	43858	44010	0.00
25/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	19643	20040	19643	20040	0.00
25/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5860	6257	5860	6257	0.00
25/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	6525	6694	6525	6694	0.00
25/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	41045	41214	41045	41214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	849	996	849	996	0.00
25/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	39779	39926	39779	39926	86.00
25/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	30125	30422	30125	30422	0.00
25/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2753	3050	2753	3050	0.00
25/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	9	14	9	14	0.00
25/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	75683	75688	75683	75688	0.00
25/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	8767	8898	8767	8898	0.00
25/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	56466	56597	56466	56597	0.00
25/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	3358	3481	3358	3481	0.00
25/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	55595	55717	55595	55717	0.00
25/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	5488	5593	5488	5593	0.00
25/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	70657	70762	70657	70762	0.00
25/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	32983	33251	32983	33251	0.00
25/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2244	2513	2244	2513	0.00
25/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	35877	36114	35877	36114	0.00
25/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1783	2020	1783	2020	0.00
25/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	48042	48169	48042	48169	0.00
25/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	644	771	644	771	0.00
25/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	3358	3481	3358	3481	0.00
25/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	55595	55717	55595	55717	0.00
25/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1563	1641	1563	1641	0.00
25/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	71827	71905	71827	71905	0.00
25/06/2007	R186 On 07-February-08			Bond Future	7.9000	7.8950	126.8323	126.8323	0.00
25/06/2007	R186 On 02-August-07			Bond Future	7.9900	7.9900	125.8564	125.8564	5.00
25/06/2007	R186 On 01-November-07			Bond Future	7.9500	7.9500	128.7926	128.7926	0.00
25/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	34406	34682	34406	34682	0.00
25/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	51317	51593	51317	51593	0.00
25/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	36929	37521	36929	37521	0.00
25/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7412	8004	7412	8004	0.00
25/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	12771	13078	12771	13078	0.00
25/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	66401	66709	66401	66709	0.00
25/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	23399	23655	23399	23655	0.00
25/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	70279	70536	70279	70536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	15063	15283	15063	15283	0.00
25/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	92978	93199	92978	93199	0.00
25/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	6691	6920	6691	6920	0.00
25/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	91618	91848	91618	91848	0.00
25/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	54801	55213	54801	55213	0.00
25/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3297	3708	3297	3708	0.00
25/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	59558	59924	59558	59924	0.00
25/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2652	3018	2652	3018	0.00
25/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	64345	64662	64345	64662	0.00
25/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2075	2392	2075	2392	0.00
25/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	84066	84224	84066	84224	0.00
25/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	705	863	705	863	0.00
25/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	3147	3296	3147	3296	0.00
25/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	120502	120651	120502	120651	0.00
25/06/2007	R196 On 07-February-08			Bond Future	9.0500	9.0460	105.4738	105.4797	0.00
25/06/2007	R196 On 02-August-07			Bond Future	9.2800	9.2700	105.3633	105.3762	0.00
25/06/2007	R196 On 01-November-07			Bond Future	9.1600	9.1550	102.8399	102.8497	0.00
25/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3961	4020	3961	4020	0.00
25/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6937	6936	6937	6936	0.00
25/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	200	245	200	245	0.00
25/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7845	7760	7845	7760	0.00
25/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1887	1957	1887	1957	0.00
25/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6962	6933	6962	6933	0.00
25/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3036	3089	3036	3089	0.00
25/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8486	8479	8486	8479	0.00
25/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1117	1170	1117	1170	0.00
25/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9280	9235	9280	9235	0.00
25/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2276	2322	2276	2322	0.00
25/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10208	10195	10208	10195	0.00
25/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	39	53	39	53	0.00
25/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11324	11209	11324	11209	0.00
25/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	616	653	616	653	0.00
25/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11882	11821	11882	11821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	5	8	5	8	0.00
25/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14948	14822	14948	14822	0.00
25/06/2007	R201 On 07-February-08			Bond Future	8.2200	8.2200	103.9850	103.9850	0.00
25/06/2007	R201 On 02-August-07			Bond Future	8.3600	8.3600	103.2210	103.2210	0.00
25/06/2007	R201 On 01-November-07			Bond Future	8.3000	8.3000	105.6665	105.6665	0.00
25/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	10616	10738	10616	10738	0.00
25/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	35682	35804	35682	35804	0.00
25/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	13219	13543	13219	13543	0.00
25/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5561	5886	5561	5886	0.00
25/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	5219	5359	5219	5359	0.00
25/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	35351	35490	35351	35490	0.00
25/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2776	2879	2776	2879	0.00
25/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	46973	47075	46973	47075	0.00
25/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	7022	7127	7022	7127	0.00
25/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	45733	45838	45733	45838	0.00
25/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	21118	21372	21118	21372	0.00
25/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2647	2901	2647	2901	0.00
25/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	23313	23544	23313	23544	0.00
25/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2161	2393	2161	2393	0.00
25/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	25578	25787	25578	25787	0.00
25/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1755	1964	1755	1964	0.00
25/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	35135	35260	35135	35260	0.00
25/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	717	843	717	843	0.00
25/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1350	1417	1350	1417	0.00
25/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	59849	59915	59849	59915	0.00
25/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	4430	4515	4430	4515	0.00
25/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	57010	57095	57010	57095	0.00
25/06/2007	R203 On 07-February-08			Bond Future	8.0900	8.0650	104.4742	104.6069	0.00
25/06/2007	R203 On 02-August-07			Bond Future	8.2100	8.1900	103.5079	103.6439	0.00
25/06/2007	R203 On 01-November-07			Bond Future	8.1600	8.1350	101.7969	101.9313	0.00
25/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	10463	10977	10463	10977	0.00
25/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	50244	49431	50244	49431	0.00
25/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	23429	24804	23429	24804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3982	3997	3982	3997	0.00
25/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	4262	4645	4262	4645	0.00
25/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	49528	48567	49528	48567	0.00
25/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	34324	35744	34324	35744	0.00
25/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1754	1814	1754	1814	0.00
25/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	37222	38642	37222	38642	0.00
25/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1407	1468	1407	1468	0.00
25/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	40141	41559	40141	41559	0.00
25/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1096	1155	1096	1155	0.00
25/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	52191	53588	52191	53588	0.00
25/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	365	403	365	403	0.00
25/06/2007	R204 On 07-February-08			Bond Future	8.0800	8.0500	100.5711	100.7849	0.00
25/06/2007	R204 On 02-August-07			Bond Future	8.1900	8.1600	99.6234	99.8410	0.00
25/06/2007	R204 On 01-November-07			Bond Future	8.1400	8.1100	101.9897	102.2055	0.00
25/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	18416	19351	18416	19351	0.00
25/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	60827	59625	60827	59625	0.00
25/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	27759	29825	27759	29825	0.00
25/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5643	5533	5643	5533	0.00
25/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	9930	10747	9930	10747	0.00
25/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	57334	55993	57334	55993	0.00
25/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	38759	40934	38759	40934	0.00
25/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2726	2725	2726	2725	0.00
25/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	41703	43892	41703	43892	0.00
25/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2233	2245	2233	2245	0.00
25/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	44707	46905	44707	46905	0.00
25/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1816	1838	1816	1838	0.00
25/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	57146	59355	57146	59355	0.00
25/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	738	771	738	771	0.00
25/06/2007	R206 On 07-February-08			Bond Future	8.2000	8.2000	97.3340	97.3340	0.00
25/06/2007	R206 On 02-August-07			Bond Future	8.3600	8.3600	96.2451	96.2451	0.00
25/06/2007	R206 On 01-November-07			Bond Future	8.2900	8.2900	98.5395	98.5395	0.00
25/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8910	9011	8910	9011	0.00
25/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	29549	29651	29549	29651	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	4629	4887	4629	4887	0.00
25/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	9898	10155	9898	10155	0.00
25/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	4203	4317	4203	4317	0.00
25/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	29763	29877	29763	29877	0.00
25/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	336	406	336	406	0.00
25/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	30009	30079	30009	30079	0.00
25/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	1484	1652	1484	1652	0.00
25/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	18860	19029	18860	19029	0.00
25/06/2007	R207 On 07-February-08			Bond Future	8.0400	8.0350	94.5978	94.5978	0.00
25/06/2007	R207 On 02-August-07			Bond Future	8.1400	8.1350	93.6016	93.6016	0.00
25/06/2007	R207 On 01-November-07			Bond Future	8.1000	8.0950	95.7580	95.7580	0.00
25/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	10725	10867	10725	10867	0.00
25/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	50760	50901	50760	50901	0.00
25/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	28380	28615	28380	28615	0.00
25/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1976	2210	1976	2210	0.00
25/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	4927	5080	4927	5080	0.00
25/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	49902	50054	49902	50054	0.00
25/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	41032	41146	41032	41146	0.00
25/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	586	700	586	700	0.00
25/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	44327	44418	44327	44418	0.00
25/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	417	507	417	507	0.00
25/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	47648	47719	47648	47719	0.00
25/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	292	363	292	363	0.00
25/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	61022	61044	61022	61044	0.00
25/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	60	82	60	82	0.00
25/06/2007	R209 On 07-February-08			Bond Future	7.6000	7.5950	86.7601	86.7601	0.00
25/06/2007	R209 On 02-August-07			Bond Future	7.6900	7.6850	85.6706	85.6706	631.00
25/06/2007	R209 On 01-November-07			Bond Future	7.6500	7.6450	84.5423	84.5423	0.00
25/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	12399	12581	12399	12581	0.00
25/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	76070	76252	76070	76252	0.00
25/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	1733	1987	1733	1987	0.00
25/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	46941	47194	46941	47194	0.00
25/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	4984	5159	4984	5159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	73834	74010	73834	74010	0.00
25/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	293	372	293	372	0.00
25/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	73287	73366	73287	73366	0.00
25/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	30	44	30	44	0.00
25/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	102230	102244	102230	102244	0.00
25/06/2007	TRT1 On 02-August-07			Index Future	250.0600	249.9970	250.0550	249.9970	500.00
26/06/2007	\$ / R On 17-March-08			Currency Future	7.4400	7.4043	7.4427	7.4043	500.00
26/06/2007	\$ / R On 17-September-07			Currency Future	7.2700	7.2302	7.2669	7.2302	885.00
26/06/2007	\$ / R On 14-December-07			Currency Future	7.3500	7.3163	7.3529	7.3163	885.00
26/06/2007	ALBI On 07-February-08			Index Future	264.6500	265.4830	264.6520	265.4830	0.00
26/06/2007	ALBI On 02-August-07			Index Future	251.5700	252.3520	251.5680	252.3520	0.00
26/06/2007	ALBI On 01-November-07			Index Future	257.7300	258.5320	257.7250	258.5320	0.00
26/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	114327	121564	114327	121564	0.00
26/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	7807	6734	7807	6734	0.00
26/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	6740	9363	6740	9363	0.00
26/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	31060	25843	31060	25843	0.00
26/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	52429	58273	52429	58273	0.00
26/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	15179	12953	15179	12953	0.00
26/06/2007	CRD1 On 02-August-07			Index Future	107.8100	108.1550	107.8070	108.1550	10.00
26/06/2007	GOVI On 07-February-08			jGovi	264.2300	265.3670	264.2300	265.3670	30.00
26/06/2007	GOVI On 02-August-07			jGovi	252.0200	253.1070	252.0230	253.1070	94.00
26/06/2007	GOVI On 01-November-07			jGovi	257.7900	258.8940	257.7850	258.8940	118.00
26/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	28608	34321	28608	34321	0.00
26/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	36308	30651	36308	30651	0.00
26/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	115231	126070	115231	126070	0.00
26/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	0	1	0	0.00
26/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	3390	4970	3390	4970	0.00
26/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	75540	66030	75540	66030	0.00
26/06/2007	ILBI On 02-August-07			Index Future	278.2600	278.2320	278.2580	278.2320	0.00
26/06/2007	J153 On 31-August-10			jSwap	9.8000	9.7820	0.0688	0.0683	0.00
26/06/2007	J157 On 15-September-15			jSwap	9.3300	9.2830	0.0050	0.0020	0.00
26/06/2007	J186 On 21-December-26			jSwap	8.5900	8.5310	0.1005	0.0950	0.00
26/06/2007	J201 On 22-December-14			jSwap	9.4100	9.3620	0.1004	0.0980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	J203 On 15-September-17			jSwap	9.1600	9.1200	0.1122	0.1095	0.00
26/06/2007	J204 On 21-December-18			jSwap	9.0700	9.0160	0.1093	0.1058	0.00
26/06/2007	J207 On 15-January-20			jSwap	9.0100	8.9560	0.0785	0.0744	0.00
26/06/2007	JBAR On 21-December-05			jBar	9.7300	9.7250	0.0000	0.0000	0.00
26/06/2007	JFRA On 07-February-08			jFra	10.0000	9.9930	0.0243	0.0243	0.00
26/06/2007	JFRA On 02-August-07			jFra	9.8100	9.8180	0.0239	0.0239	0.00
26/06/2007	JFRA On 23-August-07			jFra	9.8400	9.8460	0.0185	0.0185	0.00
26/06/2007	JFRA On 01-November-07			jFra	10.0000	10.0080	0.0262	0.0262	0.00
26/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18884	18913	18884	18913	0.00
26/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12788	12826	12788	12826	0.00
26/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5629	5641	5629	5641	0.00
26/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
26/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	894	907	894	907	0.00
26/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	359	359	359	359	0.00
26/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6546	6559	6546	6559	0.00
26/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	1	1	1	1	0.00
26/06/2007	JN02 On 07-February-08			jNote	9.8400	9.8160	0.1761	0.1757	0.00
26/06/2007	JN02 On 02-August-07			jNote	9.9100	9.9000	0.1788	0.1787	0.00
26/06/2007	JN02 On 01-November-07			jNote	9.8900	9.8780	0.1785	0.1783	0.00
26/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24199	23991	24199	23991	0.00
26/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9220	9387	9220	9387	0.00
26/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13961	13901	13961	13901	0.00
26/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	2070	2172	2070	2172	0.00
26/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21492	21343	21492	21343	0.00
26/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5381	5501	5381	5501	0.00
26/06/2007	JN05 On 07-February-08			jNote	9.4300	9.3980	0.3711	0.3701	0.00
26/06/2007	JN05 On 02-August-07			jNote	9.5500	9.5200	0.3748	0.3739	0.00
26/06/2007	JN05 On 01-November-07			jNote	9.5000	9.4690	0.3732	0.3723	0.00
26/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	25462	24676	25462	24676	0.00
26/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8544	9007	8544	9007	0.00
26/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	13752	13052	13752	13052	0.00
26/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	2133	2449	2133	2449	0.00
26/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23990	23196	23990	23196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4426	4761	4426	4761	0.00
26/06/2007	JN10 On 07-February-08			jNote	8.9500	8.8970	0.5797	0.5775	0.00
26/06/2007	JN10 On 02-August-07			jNote	9.0600	9.0130	0.5849	0.5828	0.00
26/06/2007	JN10 On 01-November-07			jNote	9.0100	8.9610	0.5828	0.5807	0.00
26/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	14034	12663	14034	12663	0.00
26/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	17535	19351	17535	19351	0.00
26/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	8385	6861	8385	6861	0.00
26/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	4643	6023	4643	6023	0.00
26/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	12068	10651	12068	10651	0.00
26/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	11553	13181	11553	13181	0.00
26/06/2007	JROD On 29-June-07			jRod	8.7800	8.7770	0.0022	0.0022	0.00
26/06/2007	JROD On 31-July-07			jRod	9.0500	9.0590	0.0029	0.0029	0.00
26/06/2007	JROD On 31-August-07			jRod	9.4500	9.4550	0.0038	0.0038	0.00
26/06/2007	JROD On 28-September-07			jRod	9.2600	9.2610	0.0064	0.0064	0.00
26/06/2007	JROD On 31-October-07			jRod	9.5000	9.4970	0.0076	0.0076	0.00
26/06/2007	JROD On 30-November-07			jRod	9.7300	9.7200	0.0086	0.0086	0.00
26/06/2007	JROD On 31-December-07			jRod	9.5200	9.5090	0.0114	0.0114	0.00
26/06/2007	OTH1 On 02-August-07			Index Future	246.6700	248.0180	246.6650	248.0180	15.00
26/06/2007	R153 On 07-February-08			Bond Future	8.9300	8.9150	115.0092	115.0328	0.00
26/06/2007	R153 On 02-August-07			Bond Future	8.9700	8.9600	116.2311	116.2592	1,140.00
26/06/2007	R153 On 01-November-07			Bond Future	8.9700	8.9550	112.2187	112.2446	0.00
26/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4484	4569	4484	4569	0.00
26/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20577	20427	20577	20427	0.00
26/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5184	5398	5184	5398	0.00
26/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	4343	4276	4343	4276	0.00
26/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1780	1845	1780	1845	0.00
26/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	20534	20339	20534	20339	0.00
26/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2641	2796	2641	2796	0.00
26/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	7422	7297	7422	7297	0.00
26/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	2168	2307	2168	2307	0.00
26/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	8360	8219	8360	8219	0.00
26/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3069	3135	3069	3135	0.00
26/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25201	25031	25201	25031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	654	720	654	720	0.00
26/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	13938	13723	13938	13723	0.00
26/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	915	955	915	955	0.00
26/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	26322	26103	26322	26103	0.00
26/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1756	1880	1756	1880	0.00
26/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	9362	9205	9362	9205	0.00
26/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2027	2076	2027	2076	0.00
26/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30240	30053	30240	30053	0.00
26/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	432	454	432	454	0.00
26/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	32543	32306	32543	32306	0.00
26/06/2007	R157 On 07-February-08			Bond Future	8.2500	8.2050	134.7544	135.0182	477.00
26/06/2007	R157 On 02-August-07			Bond Future	8.3400	8.3000	135.2630	135.5402	0.00
26/06/2007	R157 On 01-November-07			Bond Future	8.2900	8.2500	131.5498	131.8208	0.00
26/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	12442	13335	12442	13335	0.00
26/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	45604	43858	45604	43858	0.00
26/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	17642	19643	17642	19643	0.00
26/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	6631	5860	6631	5860	0.00
26/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	5845	6525	5845	6525	0.00
26/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	43075	41045	43075	41045	0.00
26/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	625	849	625	849	0.00
26/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	42327	39779	42327	39779	86.00
26/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	27756	30125	27756	30125	0.00
26/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3157	2753	3157	2753	0.00
26/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	5	9	5	9	0.00
26/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	78451	75683	78451	75683	0.00
26/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	8112	8767	8112	8767	0.00
26/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	58449	56466	58449	56466	0.00
26/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2953	3358	2953	3358	0.00
26/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	57899	55595	57899	55595	0.00
26/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	5031	5488	5031	5488	0.00
26/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	72839	70657	72839	70657	0.00
26/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	30546	32983	30546	32983	0.00
26/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2580	2244	2580	2244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	33379	35877	33379	35877	0.00
26/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2057	1783	2057	1783	0.00
26/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	45378	48042	45378	48042	0.00
26/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	753	644	753	644	0.00
26/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2953	3358	2953	3358	0.00
26/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	57899	55595	57899	55595	0.00
26/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1346	1563	1346	1563	0.00
26/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	74320	71827	74320	71827	0.00
26/06/2007	R186 On 07-February-08			Bond Future	7.9400	7.8950	126.3718	126.8323	0.00
26/06/2007	R186 On 02-August-07			Bond Future	8.0300	7.9900	125.3952	125.8564	5.00
26/06/2007	R186 On 01-November-07			Bond Future	7.9900	7.9500	128.3320	128.7926	0.00
26/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	32268	34406	32268	34406	0.00
26/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	53785	51317	53785	51317	0.00
26/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	33364	36929	33364	36929	0.00
26/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8458	7412	8458	7412	0.00
26/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	11481	12771	11481	12771	0.00
26/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	69717	66401	69717	66401	0.00
26/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	21757	23399	21757	23399	0.00
26/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	73243	70279	73243	70279	0.00
26/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	13873	15063	13873	15063	0.00
26/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	96395	92978	96395	92978	0.00
26/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	5906	6691	5906	6691	0.00
26/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	95439	91618	95439	91618	0.00
26/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	50704	54801	50704	54801	0.00
26/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3811	3297	3811	3297	0.00
26/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	55368	59558	55368	59558	0.00
26/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3074	2652	3074	2652	0.00
26/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	60073	64345	60073	64345	0.00
26/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2413	2075	2413	2075	0.00
26/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	79580	84066	79580	84066	0.00
26/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	831	705	831	705	0.00
26/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	2722	3147	2722	3147	0.00
26/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	124682	120502	124682	120502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	R196 On 07-February-08			Bond Future	9.1000	9.0520	105.4296	105.4738	0.00
26/06/2007	R196 On 02-August-07			Bond Future	9.3100	9.2790	105.3144	105.3633	0.00
26/06/2007	R196 On 01-November-07			Bond Future	9.2000	9.1630	102.7922	102.8399	0.00
26/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3769	3961	3769	3961	0.00
26/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7187	6937	7187	6937	0.00
26/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	154	200	154	200	0.00
26/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	8287	7845	8287	7845	0.00
26/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1733	1887	1733	1887	0.00
26/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7285	6962	7285	6962	0.00
26/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2876	3036	2876	3036	0.00
26/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8768	8486	8768	8486	0.00
26/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1012	1117	1012	1117	0.00
26/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9653	9280	9653	9280	0.00
26/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2146	2276	2146	2276	0.00
26/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10520	10208	10520	10208	0.00
26/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	28	39	28	39	0.00
26/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11801	11324	11801	11324	0.00
26/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	551	616	551	616	0.00
26/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12294	11882	12294	11882	0.00
26/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3	5	3	5	0.00
26/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15435	14948	15435	14948	0.00
26/06/2007	R201 On 07-February-08			Bond Future	8.2500	8.2200	103.8275	103.9850	0.00
26/06/2007	R201 On 02-August-07			Bond Future	8.3900	8.3600	103.0563	103.2210	0.00
26/06/2007	R201 On 01-November-07			Bond Future	8.3300	8.3000	105.5053	105.6665	0.00
26/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	10075	10616	10075	10616	0.00
26/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36715	35682	36715	35682	0.00
26/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	12076	13219	12076	13219	0.00
26/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6066	5561	6066	5561	0.00
26/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4811	5219	4811	5219	0.00
26/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	36555	35351	36555	35351	0.00
26/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2525	2776	2525	2776	0.00
26/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	48334	46973	48334	46973	0.00
26/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	6620	7022	6620	7022	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	46906	45733	46906	45733	0.00
26/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	19734	21118	19734	21118	0.00
26/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2910	2647	2910	2647	0.00
26/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	21884	23313	21884	23313	0.00
26/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2380	2161	2380	2161	0.00
26/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	24110	25578	24110	25578	0.00
26/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1934	1755	1934	1755	0.00
26/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	33563	35135	33563	35135	0.00
26/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	792	717	792	717	0.00
26/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1209	1350	1209	1350	0.00
26/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	61320	59849	61320	59849	0.00
26/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	4148	4430	4148	4430	0.00
26/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	58302	57010	58302	57010	0.00
26/06/2007	R203 On 07-February-08			Bond Future	8.1300	8.0850	104.2093	104.4742	0.00
26/06/2007	R203 On 02-August-07			Bond Future	8.2500	8.2100	103.2367	103.5079	0.00
26/06/2007	R203 On 01-November-07			Bond Future	8.2000	8.1550	101.5288	101.7969	0.00
26/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	9702	10463	9702	10463	0.00
26/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	52130	50244	52130	50244	0.00
26/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	21282	23429	21282	23429	0.00
26/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	4547	3982	4547	3982	0.00
26/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	3769	4262	3769	4262	0.00
26/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	51717	49528	51717	49528	0.00
26/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	31885	34324	31885	34324	0.00
26/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	2027	1754	2027	1754	0.00
26/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	34732	37222	34732	37222	0.00
26/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1630	1407	1630	1407	0.00
26/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	37607	40141	37607	40141	0.00
26/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1274	1096	1274	1096	0.00
26/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	49543	52191	49543	52191	0.00
26/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	430	365	430	365	0.00
26/06/2007	R204 On 07-February-08			Bond Future	8.1200	8.0800	100.2872	100.5711	0.00
26/06/2007	R204 On 02-August-07			Bond Future	8.2300	8.1900	99.3342	99.6234	0.00
26/06/2007	R204 On 01-November-07			Bond Future	8.1800	8.1400	101.7031	101.9897	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	17417	18416	17417	18416	0.00
26/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	62668	60827	62668	60827	0.00
26/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	25495	27759	25495	27759	0.00
26/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	6271	5643	6271	5643	0.00
26/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	9138	9930	9138	9930	0.00
26/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	59408	57334	59408	57334	0.00
26/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	36203	38759	36203	38759	0.00
26/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3061	2726	3061	2726	0.00
26/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	39092	41703	39092	41703	0.00
26/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2514	2233	2514	2233	0.00
26/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	42048	44707	42048	44707	0.00
26/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2049	1816	2049	1816	0.00
26/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	54356	57146	54356	57146	0.00
26/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	839	738	839	738	0.00
26/06/2007	R206 On 07-February-08			Bond Future	8.2300	8.2000	97.1983	97.3340	0.00
26/06/2007	R206 On 02-August-07			Bond Future	8.3900	8.3600	96.1021	96.2451	0.00
26/06/2007	R206 On 01-November-07			Bond Future	8.3200	8.2900	98.3999	98.5395	0.00
26/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8443	8910	8443	8910	0.00
26/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30439	29549	30439	29549	0.00
26/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	4016	4629	4016	4629	0.00
26/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10715	9898	10715	9898	0.00
26/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3860	4203	3860	4203	0.00
26/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	30816	29763	30816	29763	0.00
26/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	255	336	255	336	0.00
26/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	31359	30009	31359	30009	0.00
26/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	1213	1484	1213	1484	0.00
26/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	20020	18860	20020	18860	0.00
26/06/2007	R207 On 07-February-08			Bond Future	8.0800	8.0350	94.3072	94.5978	0.00
26/06/2007	R207 On 02-August-07			Bond Future	8.1800	8.1350	93.3072	93.6016	0.00
26/06/2007	R207 On 01-November-07			Bond Future	8.1400	8.0950	95.4656	95.7580	0.00
26/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	9885	10725	9885	10725	0.00
26/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	52826	50760	52826	50760	0.00
26/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	25821	28380	25821	28380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	2361	1976	2361	1976	0.00
26/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	4350	4927	4350	4927	0.00
26/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	52248	49902	52248	49902	0.00
26/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	38221	41032	38221	41032	0.00
26/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	719	586	719	586	0.00
26/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	41481	44327	41481	44327	0.00
26/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	514	417	514	417	0.00
26/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	44775	47648	44775	47648	0.00
26/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	362	292	362	292	0.00
26/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	58094	61022	58094	61022	0.00
26/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	76	60	76	60	0.00
26/06/2007	R209 On 07-February-08			Bond Future	7.6400	7.5950	86.3579	86.7601	0.00
26/06/2007	R209 On 02-August-07			Bond Future	7.7300	7.6850	85.2738	85.6706	631.00
26/06/2007	R209 On 01-November-07			Bond Future	7.6900	7.6450	84.1431	84.5423	0.00
26/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	11353	12399	11353	12399	0.00
26/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	79047	76070	79047	76070	0.00
26/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	1281	1733	1281	1733	0.00
26/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	50456	46941	50456	46941	0.00
26/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	4336	4984	4336	4984	0.00
26/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	77178	73834	77178	73834	0.00
26/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	195	293	195	293	0.00
26/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	77157	73287	77157	73287	0.00
26/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	17	30	17	30	0.00
26/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	106185	102230	106185	102230	0.00
26/06/2007	TRT1 On 02-August-07			Index Future	248.9800	250.0550	248.9780	250.0550	500.00
27/06/2007	\$ / R On 17-March-08			Currency Future	7.4400	7.4427	7.4376	7.4427	500.00
27/06/2007	\$ / R On 17-September-07			Currency Future	7.2600	7.2669	7.2593	7.2669	586.00
27/06/2007	\$ / R On 14-December-07			Currency Future	7.3500	7.3529	7.3468	7.3529	585.00
27/06/2007	ALBI On 07-February-08			Index Future	263.4100	264.6520	263.4050	264.6520	0.00
27/06/2007	ALBI On 02-August-07			Index Future	250.3500	251.5680	250.3500	251.5680	0.00
27/06/2007	ALBI On 01-November-07			Index Future	256.4900	257.7250	256.4850	257.7250	0.00
27/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	103767	114327	103767	114327	0.00
27/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	9717	7807	9717	7807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	3821	6740	3821	6740	0.00
27/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	40321	31060	40321	31060	0.00
27/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	44078	52429	44078	52429	0.00
27/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	19228	15179	19228	15179	0.00
27/06/2007	CRD1 On 02-August-07			Index Future	107.5500	107.8070	107.5500	107.8070	10.00
27/06/2007	GOVI On 07-February-08			jGovi	263.3600	264.2300	263.3560	264.2300	30.00
27/06/2007	GOVI On 02-August-07			jGovi	251.1900	252.0230	251.1900	252.0230	94.00
27/06/2007	GOVI On 01-November-07			jGovi	256.9300	257.7850	256.9315	257.7850	118.00
27/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	24633	28608	24633	28608	0.00
27/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	41073	36308	41073	36308	0.00
27/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	106901	115231	106901	115231	0.00
27/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
27/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	2462	3390	2462	3390	0.00
27/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	83147	75540	83147	75540	0.00
27/06/2007	ILBI On 02-August-07			Index Future	278.3500	278.2580	278.3460	278.2580	0.00
27/06/2007	J153 On 31-August-10			jSwap	9.8400	9.7990	0.0700	0.0688	0.00
27/06/2007	J157 On 15-September-15			jSwap	9.4100	9.3340	0.0092	0.0050	0.00
27/06/2007	J186 On 21-December-26			jSwap	8.6800	8.5940	0.1074	0.1005	0.00
27/06/2007	J201 On 22-December-14			jSwap	9.4800	9.4090	0.1039	0.1004	0.00
27/06/2007	J203 On 15-September-17			jSwap	9.2500	9.1630	0.1174	0.1122	0.00
27/06/2007	J204 On 21-December-18			jSwap	9.1500	9.0690	0.1146	0.1093	0.00
27/06/2007	J207 On 15-January-20			jSwap	9.0900	9.0110	0.0840	0.0785	0.00
27/06/2007	JBAR On 21-December-05			jBar	9.7300	9.7250	0.0000	0.0000	0.00
27/06/2007	JFRA On 07-February-08			jFra	10.0400	9.9970	0.0244	0.0243	0.00
27/06/2007	JFRA On 02-August-07			jFra	9.8200	9.8130	0.0239	0.0239	0.00
27/06/2007	JFRA On 23-August-07			jFra	9.8500	9.8370	0.0186	0.0185	0.00
27/06/2007	JFRA On 01-November-07			jFra	10.0400	10.0030	0.0263	0.0262	0.00
27/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18904	18884	18904	18884	0.00
27/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12709	12788	12709	12788	0.00
27/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5656	5629	5656	5629	0.00
27/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
27/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	905	894	905	894	0.00
27/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	346	359	346	359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6644	6546	6644	6546	0.00
27/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	1	1	1	1	0.00
27/06/2007	JN02 On 07-February-08			jNote	9.8800	9.8370	0.1767	0.1761	0.00
27/06/2007	JN02 On 02-August-07			jNote	9.9400	9.9090	0.1793	0.1788	0.00
27/06/2007	JN02 On 01-November-07			jNote	9.9300	9.8930	0.1791	0.1785	0.00
27/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24625	24199	24625	24199	0.00
27/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8936	9220	8936	9220	0.00
27/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	14274	13961	14274	13961	0.00
27/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1899	2070	1899	2070	0.00
27/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21883	21492	21883	21492	0.00
27/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5164	5381	5164	5381	0.00
27/06/2007	JN05 On 07-February-08			jNote	9.5000	9.4300	0.3733	0.3711	0.00
27/06/2007	JN05 On 02-August-07			jNote	9.6100	9.5460	0.3767	0.3748	0.00
27/06/2007	JN05 On 01-November-07			jNote	9.5600	9.4980	0.3752	0.3732	0.00
27/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	27215	25462	27215	25462	0.00
27/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7647	8544	7647	8544	0.00
27/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	15507	13752	15507	13752	0.00
27/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1587	2133	1587	2133	0.00
27/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	25838	23990	25838	23990	0.00
27/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3785	4426	3785	4426	0.00
27/06/2007	JN10 On 07-February-08			jNote	9.0400	8.9460	0.5835	0.5797	0.00
27/06/2007	JN10 On 02-August-07			jNote	9.1400	9.0580	0.5886	0.5849	0.00
27/06/2007	JN10 On 01-November-07			jNote	9.1000	9.0080	0.5866	0.5828	0.00
27/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	16831	14034	16831	14034	0.00
27/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	14508	17535	14508	17535	0.00
27/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	11934	8385	11934	8385	0.00
27/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	2667	4643	2667	4643	0.00
27/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	15082	12068	15082	12068	0.00
27/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	8894	11553	8894	11553	0.00
27/06/2007	JROD On 29-June-07			jRod	8.7800	8.7770	0.0022	0.0022	0.00
27/06/2007	JROD On 31-July-07			jRod	9.0500	9.0520	0.0029	0.0029	0.00
27/06/2007	JROD On 31-August-07			jRod	9.4400	9.4450	0.0038	0.0038	0.00
27/06/2007	JROD On 28-September-07			jRod	9.2500	9.2570	0.0064	0.0064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	JROD On 31-October-07			jRod	9.5000	9.4970	0.0076	0.0076	0.00
27/06/2007	JROD On 30-November-07			jRod	9.7200	9.7250	0.0086	0.0086	0.00
27/06/2007	JROD On 31-December-07			jRod	9.5100	9.5150	0.0114	0.0114	0.00
27/06/2007	OTH1 On 02-August-07			Index Future	245.7100	246.6650	245.7060	246.6650	15.00
27/06/2007	R153 On 07-February-08			Bond Future	9.0100	8.9250	114.8205	115.0092	0.00
27/06/2007	R153 On 02-August-07			Bond Future	9.0500	8.9700	116.0070	116.2311	1,140.00
27/06/2007	R153 On 01-November-07			Bond Future	9.0500	8.9650	112.0114	112.2187	0.00
27/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3964	4484	3964	4484	0.00
27/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	21945	20577	21945	20577	0.00
27/06/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	37146	0	37146	0	0.00
27/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	4016	5184	4016	5184	0.00
27/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	5416	4343	5416	4343	0.00
27/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1433	1780	1433	1780	0.00
27/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	22260	20534	22260	20534	0.00
27/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	1898	2641	1898	2641	0.00
27/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	8920	7422	8920	7422	0.00
27/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1524	2168	1524	2168	0.00
27/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	9958	8360	9958	8360	0.00
27/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2680	3069	2680	3069	0.00
27/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	26700	25201	26700	25201	0.00
27/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	405	654	405	654	0.00
27/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	15929	13938	15929	13938	0.00
27/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	715	915	715	915	0.00
27/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	28195	26322	28195	26322	0.00
27/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1207	1756	1207	1756	0.00
27/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	11054	9362	11054	9362	0.00
27/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1747	2027	1747	2027	0.00
27/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	31848	30240	31848	30240	0.00
27/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	326	432	326	432	0.00
27/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	34511	32543	34511	32543	0.00
27/06/2007	R157 On 07-February-08			Bond Future	8.3600	8.2450	134.0324	134.7544	477.00
27/06/2007	R157 On 02-August-07			Bond Future	8.4500	8.3400	134.5047	135.2630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	R157 On 01-November-07			Bond Future	8.4000	8.2900	130.8084	131.5498	0.00
27/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	10288	12442	10288	12442	0.00
27/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	50670	45604	50670	45604	0.00
27/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	278	625	278	625	0.00
27/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	49564	42327	49564	42327	57.00
27/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	12906	17642	12906	17642	0.00
27/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	9478	6631	9478	6631	0.00
27/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	4324	5845	4324	5845	0.00
27/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	48969	43075	48969	43075	0.00
27/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	21804	27756	21804	27756	0.00
27/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	4788	3157	4788	3157	0.00
27/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	1	5	1	5	0.00
27/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	86030	78451	86030	78451	0.00
27/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	6564	8112	6564	8112	0.00
27/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	64121	58449	64121	58449	0.00
27/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2085	2953	2085	2953	0.00
27/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64446	57899	64446	57899	0.00
27/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3979	5031	3979	5031	0.00
27/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	79006	72839	79006	72839	0.00
27/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	24353	30546	24353	30546	0.00
27/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	3970	2580	3970	2580	0.00
27/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	26962	33379	26962	33379	0.00
27/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	3223	2057	3223	2057	0.00
27/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	38311	45378	38311	45378	0.00
27/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1269	753	1269	753	0.00
27/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2085	2953	2085	2953	0.00
27/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64446	57899	64446	57899	0.00
27/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	904	1346	904	1346	0.00
27/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	81293	74320	81293	74320	0.00
27/06/2007	R186 On 07-February-08			Bond Future	8.0700	7.9350	124.8924	126.3718	0.00
27/06/2007	R186 On 02-August-07			Bond Future	8.1600	8.0300	123.9142	125.3952	5.00
27/06/2007	R186 On 01-November-07			Bond Future	8.1200	7.9900	126.8528	128.3320	0.00
27/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	26145	32268	26145	32268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	62456	53785	62456	53785	0.00
27/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	23418	33364	23418	33364	0.00
27/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	13322	8458	13322	8458	0.00
27/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	8139	11481	8139	11481	0.00
27/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	81167	69717	81167	69717	0.00
27/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	17169	21757	17169	21757	0.00
27/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	83449	73243	83449	73243	0.00
27/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	10639	13873	10639	13873	0.00
27/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	107954	96395	107954	96395	0.00
27/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	3969	5906	3969	5906	0.00
27/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	108294	95439	108294	95439	0.00
27/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	38556	50704	38556	50704	0.00
27/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	6473	3811	6473	3811	0.00
27/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	42801	55368	42801	55368	0.00
27/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	5316	3074	5316	3074	0.00
27/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	47119	60073	47119	60073	0.00
27/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	4270	2413	4270	2413	0.00
27/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	65552	79580	65552	79580	0.00
27/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1613	831	1613	831	0.00
27/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1726	2722	1726	2722	0.00
27/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	138479	124682	138479	124682	0.00
27/06/2007	R196 On 07-February-08			Bond Future	9.1800	9.0970	105.3461	105.4296	0.00
27/06/2007	R196 On 02-August-07			Bond Future	9.3800	9.3130	105.2211	105.3144	0.00
27/06/2007	R196 On 01-November-07			Bond Future	9.2800	9.2020	102.6993	102.7922	0.00
27/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3433	3769	3433	3769	0.00
27/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7686	7187	7686	7187	0.00
27/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	95	154	95	154	0.00
27/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	9162	8287	9162	8287	0.00
27/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1470	1733	1470	1733	0.00
27/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7951	7285	7951	7285	0.00
27/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2599	2876	2599	2876	0.00
27/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9325	8768	9325	8768	0.00
27/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	838	1012	838	1012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10408	9653	10408	9653	0.00
27/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1922	2146	1922	2146	0.00
27/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11131	10520	11131	10520	0.00
27/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	15	28	15	28	0.00
27/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	12722	11801	12722	11801	0.00
27/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	445	551	445	551	0.00
27/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13117	12294	13117	12294	0.00
27/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	2	3	2	3	0.00
27/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	16366	15435	16366	15435	0.00
27/06/2007	R201 On 07-February-08			Bond Future	8.3700	8.2500	103.2008	103.8275	0.00
27/06/2007	R201 On 02-August-07			Bond Future	8.5100	8.3900	102.4008	103.0563	0.00
27/06/2007	R201 On 01-November-07			Bond Future	8.4500	8.3300	104.8637	105.5053	0.00
27/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	8210	10075	8210	10075	0.00
27/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	41117	36715	41117	36715	0.00
27/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	8329	12076	8329	12076	0.00
27/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	8873	6066	8873	6066	0.00
27/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3521	4811	3521	4811	0.00
27/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	41680	36555	41680	36555	0.00
27/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1766	2525	1766	2525	0.00
27/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	53991	48334	53991	48334	0.00
27/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	5273	6620	5273	6620	0.00
27/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	51826	46906	51826	46906	0.00
27/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	14833	19734	14833	19734	0.00
27/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	4563	2910	4563	2910	0.00
27/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	16746	21884	16746	21884	0.00
27/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	3796	2380	3796	2380	0.00
27/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	18759	24110	18759	24110	0.00
27/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3138	1934	3138	1934	0.00
27/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	27585	33563	27585	33563	0.00
27/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1370	792	1370	792	0.00
27/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	806	1209	806	1209	0.00
27/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	67333	61320	67333	61320	0.00
27/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3225	4148	3225	4148	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	63646	58302	63646	58302	0.00
27/06/2007	R203 On 07-February-08			Bond Future	8.2300	8.1250	103.5512	104.2093	0.00
27/06/2007	R203 On 02-August-07			Bond Future	8.3500	8.2500	102.5629	103.2367	0.00
27/06/2007	R203 On 01-November-07			Bond Future	8.3000	8.1950	100.8625	101.5288	0.00
27/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	8039	9702	8039	9702	0.00
27/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	57049	52130	57049	52130	0.00
27/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	16483	21282	16483	21282	0.00
27/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	6487	4547	6487	4547	0.00
27/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2783	3769	2783	3769	0.00
27/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	57393	51717	57393	51717	0.00
27/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	26172	31885	26172	31885	0.00
27/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	3052	2027	3052	2027	0.00
27/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	28850	34732	28850	34732	0.00
27/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	2485	1630	2485	1630	0.00
27/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	31570	37607	31570	37607	0.00
27/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1975	1274	1975	1274	0.00
27/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	43086	49543	43086	49543	0.00
27/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	711	430	711	430	0.00
27/06/2007	R204 On 07-February-08			Bond Future	8.2300	8.1200	99.5117	100.2872	0.00
27/06/2007	R204 On 02-August-07			Bond Future	8.3400	8.2300	98.5449	99.3342	0.00
27/06/2007	R204 On 01-November-07			Bond Future	8.2900	8.1800	100.9204	101.7031	0.00
27/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	14982	17417	14982	17417	0.00
27/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	67988	62668	67988	62668	0.00
27/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	19976	25495	19976	25495	0.00
27/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	8645	6271	8645	6271	0.00
27/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	7321	9138	7321	9138	0.00
27/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	65418	59408	65418	59408	0.00
27/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	29692	36203	29692	36203	0.00
27/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4443	3061	4443	3061	0.00
27/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	32382	39092	32382	39092	0.00
27/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3697	2514	3697	2514	0.00
27/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	35160	42048	35160	42048	0.00
27/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3054	2049	3054	2049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	46942	54356	46942	54356	0.00
27/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1319	839	1319	839	0.00
27/06/2007	R206 On 07-February-08			Bond Future	8.3500	8.2300	96.6579	97.1983	0.00
27/06/2007	R206 On 02-August-07			Bond Future	8.5100	8.3900	95.5324	96.1021	0.00
27/06/2007	R206 On 01-November-07			Bond Future	8.4400	8.3200	97.8441	98.3999	0.00
27/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6837	8443	6837	8443	0.00
27/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	34238	30439	34238	30439	0.00
27/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	2277	4016	2277	4016	0.00
27/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	14673	10715	14673	10715	0.00
27/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2781	3860	2781	3860	0.00
27/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	35296	30816	35296	30816	0.00
27/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	96	255	96	255	0.00
27/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	36896	31359	36896	31359	0.00
27/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	568	1213	568	1213	0.00
27/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	25072	20020	25072	20020	0.00
27/06/2007	R207 On 07-February-08			Bond Future	8.1900	8.0750	93.5143	94.3072	0.00
27/06/2007	R207 On 02-August-07			Bond Future	8.2900	8.1750	92.5041	93.3072	0.00
27/06/2007	R207 On 01-November-07			Bond Future	8.2500	8.1350	94.6677	95.4656	0.00
27/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	7901	9885	7901	9885	0.00
27/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	58770	52826	58770	52826	0.00
27/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	19410	25821	19410	25821	0.00
27/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	3981	2361	3981	2361	0.00
27/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	3095	4350	3095	4350	0.00
27/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	58972	52248	58972	52248	0.00
27/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	30827	38221	30827	38221	0.00
27/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	1356	719	1356	719	0.00
27/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	33934	41481	33934	41481	0.00
27/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	998	514	998	514	0.00
27/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	37105	44775	37105	44775	0.00
27/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	724	362	724	362	0.00
27/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	50157	58094	50157	58094	0.00
27/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	170	76	170	76	0.00
27/06/2007	R209 On 07-February-08			Bond Future	7.7700	7.6350	85.0717	86.3579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2007	R209 On 02-August-07			Bond Future	7.8600	7.7250	84.0052	85.2738	631.00
27/06/2007	R209 On 01-November-07			Bond Future	7.8200	7.6850	82.8669	84.1431	0.00
27/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8536	11353	8536	11353	0.00
27/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	89091	79047	89091	79047	0.00
27/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	489	1281	489	1281	0.00
27/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	62350	50456	62350	50456	0.00
27/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2773	4336	2773	4336	0.00
27/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	88377	77178	88377	77178	0.00
27/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	56	195	56	195	0.00
27/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	89704	77157	89704	77157	0.00
27/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	4	17	4	17	0.00
27/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	118857	106185	118857	106185	0.00
27/06/2007	TRT1 On 02-August-07			Index Future	248.1500	248.9780	248.1520	248.9780	500.00
28/06/2007	\$ / R On 17-March-08			Currency Future	7.3400	7.4376	7.3397	7.4376	500.00
28/06/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.2593	7.1580	7.2593	586.00
28/06/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.3468	7.2480	7.3468	585.00
28/06/2007	ALBI On 07-February-08			Index Future	262.8000	263.4050	262.7960	263.4050	0.00
28/06/2007	ALBI On 02-August-07			Index Future	249.5500	250.3500	249.5460	250.3500	0.00
28/06/2007	ALBI On 01-November-07			Index Future	255.7300	256.4850	255.7280	256.4850	0.00
28/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	98710	103767	98710	103767	0.00
28/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	10750	9717	10750	9717	0.00
28/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	2457	3821	2457	3821	0.00
28/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	46997	40321	46997	40321	0.00
28/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	39300	44078	39300	44078	0.00
28/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	22020	19228	22020	19228	0.00
28/06/2007	CRD1 On 02-August-07			Index Future	107.3200	107.5500	107.3240	107.5500	10.00
28/06/2007	GOVI On 07-February-08			jGovi	262.5900	263.3560	262.5900	263.3560	30.00
28/06/2007	GOVI On 02-August-07			jGovi	250.4600	251.1900	250.4595	251.1900	94.00
28/06/2007	GOVI On 01-November-07			jGovi	256.1800	256.9315	256.1845	256.9315	118.00
28/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	21449	24633	21449	24633	0.00
28/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	45549	41073	45549	41073	0.00
28/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	99598	106901	99598	106901	0.00
28/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	3	1	3	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
28/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	1825	2462	1825	2462	0.00
28/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	89980	83147	89980	83147	0.00
28/06/2007	ILBI On 02-August-07			Index Future	278.3300	278.3460	278.3330	278.3460	0.00
28/06/2007	J153 On 31-August-10			jSwap	9.9600	9.8410	0.0734	0.0700	0.00
28/06/2007	J157 On 15-September-15			jSwap	9.5000	9.4070	0.0146	0.0092	0.00
28/06/2007	J186 On 21-December-26			jSwap	8.7700	8.6760	0.1150	0.1074	0.00
28/06/2007	J201 On 22-December-14			jSwap	9.5800	9.4800	0.1088	0.1039	0.00
28/06/2007	J203 On 15-September-17			jSwap	9.3500	9.2450	0.1237	0.1174	0.00
28/06/2007	J204 On 21-December-18			jSwap	9.2500	9.1500	0.1211	0.1146	0.00
28/06/2007	J207 On 15-January-20			jSwap	9.1800	9.0850	0.0910	0.0840	0.00
28/06/2007	JBAR On 21-December-05			jBar	9.7600	9.7290	0.0000	0.0000	0.00
28/06/2007	JFRA On 07-February-08			jFra	10.2400	10.0390	0.0249	0.0244	0.00
28/06/2007	JFRA On 02-August-07			jFra	9.9300	9.8240	0.0242	0.0239	0.00
28/06/2007	JFRA On 23-August-07			jFra	9.9600	9.8540	0.0187	0.0186	0.00
28/06/2007	JFRA On 01-November-07			jFra	10.2700	10.0410	0.0268	0.0263	0.00
28/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19139	18904	19139	18904	0.00
28/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12462	12709	12462	12709	0.00
28/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5900	5656	5900	5656	0.00
28/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
28/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1071	905	1071	905	0.00
28/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	261	346	261	346	0.00
28/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7233	6644	7233	6644	0.00
28/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	1	0	1	0.00
28/06/2007	JN02 On 07-February-08			jNote	10.0200	9.8770	0.1789	0.1767	0.00
28/06/2007	JN02 On 02-August-07			jNote	10.0900	9.9360	0.1817	0.1793	0.00
28/06/2007	JN02 On 01-November-07			jNote	10.0800	9.9270	0.1815	0.1791	0.00
28/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26218	24625	26218	24625	0.00
28/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8073	8936	8073	8936	0.00
28/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	16445	14274	16445	14274	0.00
28/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1319	1899	1319	1899	0.00
28/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23852	21883	23852	21883	0.00
28/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4375	5164	4375	5164	0.00
28/06/2007	JN05 On 07-February-08			jNote	9.6000	9.4980	0.3763	0.3733	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2007	JN05 On 02-August-07			jNote	9.7200	9.6050	0.3798	0.3767	0.00
28/06/2007	JN05 On 01-November-07			jNote	9.6700	9.5620	0.3784	0.3752	0.00
28/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	29990	27215	29990	27215	0.00
28/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6439	7647	6439	7647	0.00
28/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	19066	15507	19066	15507	0.00
28/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	888	1587	888	1587	0.00
28/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	29195	25838	29195	25838	0.00
28/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	2868	3785	2868	3785	0.00
28/06/2007	JN10 On 07-February-08			jNote	9.1400	9.0360	0.5874	0.5835	0.00
28/06/2007	JN10 On 02-August-07			jNote	9.2500	9.1440	0.5926	0.5886	0.00
28/06/2007	JN10 On 01-November-07			jNote	9.2000	9.0960	0.5906	0.5866	0.00
28/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	20317	16831	20317	16831	0.00
28/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	11576	14508	11576	14508	0.00
28/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	17139	11934	17139	11934	0.00
28/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	1189	2667	1189	2667	0.00
28/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	19254	15082	19254	15082	0.00
28/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	6292	8894	6292	8894	0.00
28/06/2007	JROD On 29-June-07			jRod	8.7800	8.7770	0.0000	0.0022	0.00
28/06/2007	JROD On 31-July-07			jRod	9.0500	9.0480	0.0029	0.0029	0.00
28/06/2007	JROD On 31-August-07			jRod	9.4500	9.4390	0.0038	0.0038	0.00
28/06/2007	JROD On 28-September-07			jRod	9.2600	9.2540	0.0065	0.0064	0.00
28/06/2007	JROD On 31-October-07			jRod	9.5100	9.4950	0.0077	0.0076	0.00
28/06/2007	JROD On 30-November-07			jRod	9.7400	9.7230	0.0087	0.0086	0.00
28/06/2007	JROD On 31-December-07			jRod	9.5300	9.5130	0.0115	0.0114	0.00
28/06/2007	OTH1 On 02-August-07			Index Future	244.7200	245.7060	244.7230	245.7060	15.00
28/06/2007	R153 On 07-February-08			Bond Future	9.0700	9.0050	114.6792	114.8205	0.00
28/06/2007	R153 On 02-August-07			Bond Future	9.1100	9.0500	115.8393	116.0070	1,140.00
28/06/2007	R153 On 01-November-07			Bond Future	9.1100	9.0450	111.8562	112.0114	0.00
28/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3600	3964	3600	3964	0.00
28/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	22994	21945	22994	21945	0.00
28/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	3238	4016	3238	4016	0.00
28/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	6315	5416	6315	5416	0.00
28/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1206	1433	1206	1433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	23584	22260	23584	22260	0.00
28/06/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/06/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	38823	37146	38823	37146	0.00
28/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	1434	1898	1434	1898	0.00
28/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	10133	8920	10133	8920	0.00
28/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1130	1524	1130	1524	0.00
28/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	11241	9958	11241	9958	0.00
28/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2411	2680	2411	2680	0.00
28/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	27843	26700	27843	26700	0.00
28/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	268	405	268	405	0.00
28/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	17470	15929	17470	15929	0.00
28/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	587	715	587	715	0.00
28/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	29619	28195	29619	28195	0.00
28/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	877	1207	877	1207	0.00
28/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	12401	11054	12401	11054	0.00
28/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1556	1747	1556	1747	0.00
28/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	33069	31848	33069	31848	0.00
28/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	261	326	261	326	0.00
28/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	35998	34511	35998	34511	0.00
28/06/2007	R157 On 07-February-08			Bond Future	8.4100	8.3550	133.7059	134.0324	477.00
28/06/2007	R157 On 02-August-07			Bond Future	8.5000	8.4500	134.1620	134.5047	0.00
28/06/2007	R157 On 01-November-07			Bond Future	8.4500	8.4000	130.4732	130.8084	0.00
28/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	9383	10288	9383	10288	0.00
28/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	53029	50670	53029	50670	0.00
28/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	10939	12906	10939	12906	0.00
28/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	10939	9478	10939	9478	0.00
28/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3721	4324	3721	4324	0.00
28/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	51717	48969	51717	48969	0.00
28/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	176	278	176	278	0.00
28/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	52890	49564	52890	49564	57.00
28/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	19234	21804	19234	21804	0.00
28/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	5645	4788	5645	4788	0.00
28/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	1	1	1	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
28/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	89457	86030	89457	86030	0.00
28/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5922	6564	5922	6564	0.00
28/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	66744	64121	66744	64121	0.00
28/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1752	2085	1752	2085	0.00
28/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	67464	64446	67464	64446	0.00
28/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3548	3979	3548	3979	0.00
28/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	81840	79006	81840	79006	0.00
28/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	21660	24353	21660	24353	0.00
28/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	4704	3970	4704	3970	0.00
28/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	24154	26962	24154	26962	0.00
28/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	3842	3223	3842	3223	0.00
28/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	35163	38311	35163	38311	0.00
28/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1549	1269	1549	1269	0.00
28/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1752	2085	1752	2085	0.00
28/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	67464	64446	67464	64446	0.00
28/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	740	904	740	904	0.00
28/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	84480	81293	84480	81293	0.00
28/06/2007	R186 On 07-February-08			Bond Future	8.1400	8.0650	124.1067	124.8924	0.00
28/06/2007	R186 On 02-August-07			Bond Future	8.2300	8.1600	123.1279	123.9142	5.00
28/06/2007	R186 On 01-November-07			Bond Future	8.1900	8.1200	126.0673	126.8528	0.00
28/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23187	26145	23187	26145	0.00
28/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	67353	62456	67353	62456	0.00
28/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	18751	23418	18751	23418	0.00
28/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	16519	13322	16519	13322	0.00
28/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	6655	8139	6655	8139	0.00
28/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	87538	81167	87538	81167	0.00
28/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14997	17169	14997	17169	0.00
28/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	89133	83449	89133	83449	0.00
28/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	9141	10639	9141	10639	0.00
28/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	114313	107954	114313	107954	0.00
28/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	3144	3969	3144	3969	0.00
28/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	115324	108294	115324	108294	0.00
28/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	32535	38556	32535	38556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	8316	6473	8316	6473	0.00
28/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	36509	42801	36509	42801	0.00
28/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	6888	5316	6888	5316	0.00
28/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	40576	47119	40576	47119	0.00
28/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	5590	4270	5590	4270	0.00
28/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	58275	65552	58275	65552	0.00
28/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	2200	1613	2200	1613	0.00
28/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1321	1726	1321	1726	0.00
28/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	145929	138479	145929	138479	0.00
28/06/2007	R196 On 07-February-08			Bond Future	9.1900	9.1820	105.3392	105.3461	0.00
28/06/2007	R196 On 02-August-07			Bond Future	9.4600	9.3780	105.1050	105.2211	0.00
28/06/2007	R196 On 01-November-07			Bond Future	9.3400	9.2780	102.6284	102.6993	0.00
28/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3396	3433	3396	3433	0.00
28/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7718	7686	7718	7686	0.00
28/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	50	95	50	95	0.00
28/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	10278	9162	10278	9162	0.00
28/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1286	1470	1286	1470	0.00
28/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8476	7951	8476	7951	0.00
28/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2567	2599	2567	2599	0.00
28/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9362	9325	9362	9325	0.00
28/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	720	838	720	838	0.00
28/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10998	10408	10998	10408	0.00
28/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1896	1922	1896	1922	0.00
28/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11174	11131	11174	11131	0.00
28/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7	15	7	15	0.00
28/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	13875	12722	13875	12722	0.00
28/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	374	445	374	445	0.00
28/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13754	13117	13754	13117	0.00
28/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	1	2	1	2	0.00
28/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	17527	16366	17527	16366	0.00
28/06/2007	R201 On 07-February-08			Bond Future	8.4200	8.3700	102.9411	103.2008	0.00
28/06/2007	R201 On 02-August-07			Bond Future	8.5600	8.5100	102.1292	102.4008	0.00
28/06/2007	R201 On 01-November-07			Bond Future	8.5000	8.4500	104.5978	104.8637	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	7494	8210	7494	8210	0.00
28/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	42997	41117	42997	41117	0.00
28/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	6936	8329	6936	8329	0.00
28/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	10196	8873	10196	8873	0.00
28/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3050	3521	3050	3521	0.00
28/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	43868	41680	43868	41680	0.00
28/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1497	1766	1497	1766	0.00
28/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	56380	53991	56380	53991	0.00
28/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4763	5273	4763	5273	0.00
28/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	53912	51826	53912	51826	0.00
28/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	12921	14833	12921	14833	0.00
28/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	5367	4563	5367	4563	0.00
28/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	14724	16746	14724	16746	0.00
28/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	4489	3796	4489	3796	0.00
28/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	16636	18759	16636	18759	0.00
28/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3730	3138	3730	3138	0.00
28/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	25159	27585	25159	27585	0.00
28/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1658	1370	1658	1370	0.00
28/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	667	806	667	806	0.00
28/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	69853	67333	69853	67333	0.00
28/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2880	3225	2880	3225	0.00
28/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	65898	63646	65898	63646	0.00
28/06/2007	R203 On 07-February-08			Bond Future	8.2900	8.2250	103.1591	103.5512	0.00
28/06/2007	R203 On 02-August-07			Bond Future	8.4100	8.3500	102.1614	102.5629	0.00
28/06/2007	R203 On 01-November-07			Bond Future	8.3600	8.2950	100.4655	100.8625	0.00
28/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	7136	8039	7136	8039	0.00
28/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	60068	57049	60068	57049	0.00
28/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	13841	16483	13841	16483	0.00
28/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	7860	6487	7860	6487	0.00
28/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2286	2783	2286	2783	0.00
28/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	60866	57393	60866	57393	0.00
28/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	22908	26172	22908	26172	0.00
28/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	3803	3052	3803	3052	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	25466	28850	25466	28850	0.00
28/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	3117	2485	3117	2485	0.00
28/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	28077	31570	28077	31570	0.00
28/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	2497	1975	2497	1975	0.00
28/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	39288	43086	39288	43086	0.00
28/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	928	711	928	711	0.00
28/06/2007	R204 On 07-February-08			Bond Future	8.2900	8.2300	99.0921	99.5117	0.00
28/06/2007	R204 On 02-August-07			Bond Future	8.4000	8.3400	98.1179	98.5449	0.00
28/06/2007	R204 On 01-November-07			Bond Future	8.3500	8.2900	100.4969	100.9204	0.00
28/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13738	14982	13738	14982	0.00
28/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	70940	67988	70940	67988	0.00
28/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	17172	19976	17172	19976	0.00
28/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	10111	8645	10111	8645	0.00
28/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	6425	7321	6425	7321	0.00
28/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	68756	65418	68756	65418	0.00
28/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	26298	29692	26298	29692	0.00
28/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	5319	4443	5319	4443	0.00
28/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	28867	32382	28867	32382	0.00
28/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	4451	3697	4451	3697	0.00
28/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	31534	35160	31534	35160	0.00
28/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3698	3054	3698	3054	0.00
28/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	42986	46942	42986	46942	0.00
28/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1633	1319	1633	1319	0.00
28/06/2007	R206 On 07-February-08			Bond Future	8.4000	8.3500	96.4338	96.6579	0.00
28/06/2007	R206 On 02-August-07			Bond Future	8.5600	8.5100	95.2963	95.5324	0.00
28/06/2007	R206 On 01-November-07			Bond Future	8.4900	8.4400	97.6136	97.8441	0.00
28/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6222	6837	6222	6837	0.00
28/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	35865	34238	35865	34238	0.00
28/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	1710	2277	1710	2277	0.00
28/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	16467	14673	16467	14673	0.00
28/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2392	2781	2392	2781	0.00
28/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	37211	35296	37211	35296	0.00
28/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	57	96	57	96	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	39218	36896	39218	36896	0.00
28/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	384	568	384	568	0.00
28/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	27249	25072	27249	25072	0.00
28/06/2007	R207 On 07-February-08			Bond Future	8.2500	8.1850	93.0856	93.5143	0.00
28/06/2007	R207 On 02-August-07			Bond Future	8.3500	8.2850	92.0700	92.5041	0.00
28/06/2007	R207 On 01-November-07			Bond Future	8.3100	8.2450	94.2364	94.6677	0.00
28/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6940	7901	6940	7901	0.00
28/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	62096	58770	62096	58770	0.00
28/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	16207	19410	16207	19410	0.00
28/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	5119	3981	5119	3981	0.00
28/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2529	3095	2529	3095	0.00
28/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	62720	58972	62720	58972	0.00
28/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	26967	30827	26967	30827	0.00
28/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	1838	1356	1838	1356	0.00
28/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	29965	33934	29965	33934	0.00
28/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	1370	998	1370	998	0.00
28/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	33047	37105	33047	37105	0.00
28/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	1006	724	1006	724	0.00
28/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	45895	50157	45895	50157	0.00
28/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	249	170	249	170	0.00
28/06/2007	R209 On 07-February-08			Bond Future	7.8500	7.7650	84.2959	85.0717	0.00
28/06/2007	R209 On 02-August-07			Bond Future	7.9400	7.8550	83.2402	84.0052	631.00
28/06/2007	R209 On 01-November-07			Bond Future	7.9000	7.8150	82.0972	82.8669	0.00
28/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7090	8536	7090	8536	0.00
28/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	95403	89091	95403	89091	0.00
28/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	242	489	242	489	0.00
28/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	69753	62350	69753	62350	0.00
28/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2059	2773	2059	2773	0.00
28/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	95360	88377	95360	88377	0.00
28/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	23	56	23	56	0.00
28/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	97320	89704	97320	89704	0.00
28/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	1	4	1	4	0.00
28/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	126505	118857	126505	118857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2007	TRT1 On 02-August-07			Index Future	247.4300	248.1520	247.4250	248.1520	500.00
29/06/2007	\$ / R On 17-March-08			Currency Future	7.3000	7.3397	7.3023	7.3397	500.00
29/06/2007	\$ / R On 17-September-07			Currency Future	7.1200	7.1580	7.1222	7.1580	596.00
29/06/2007	\$ / R On 14-December-07			Currency Future	7.2100	7.2480	7.2114	7.2480	585.00
29/06/2007	ALBI On 07-February-08			Index Future	262.8000	262.7960	262.7960	262.7960	0.00
29/06/2007	ALBI On 02-August-07			Index Future	249.5500	249.5460	249.5460	249.5460	0.00
29/06/2007	ALBI On 01-November-07			Index Future	255.7300	255.7280	255.7280	255.7280	0.00
29/06/2007	ALBI On 07-February-08	254.00	Call	Index Future	98648	98710	98648	98710	0.00
29/06/2007	ALBI On 07-February-08	254.00	Put	Index Future	10688	10750	10688	10750	0.00
29/06/2007	ALBI On 02-August-07	254.00	Call	Index Future	2342	2457	2342	2457	0.00
29/06/2007	ALBI On 02-August-07	254.00	Put	Index Future	46882	46997	46882	46997	0.00
29/06/2007	ALBI On 01-November-07	254.00	Call	Index Future	39185	39300	39185	39300	0.00
29/06/2007	ALBI On 01-November-07	254.00	Put	Index Future	21905	22020	21905	22020	0.00
29/06/2007	CRD1 On 02-August-07			Index Future	107.4100	107.3240	107.4120	107.3240	10.00
29/06/2007	GOVI On 07-February-08			jGovi	262.8200	262.5900	262.8170	262.5900	30.00
29/06/2007	GOVI On 02-August-07			jGovi	250.6800	250.4595	250.6760	250.4595	70.00
29/06/2007	GOVI On 01-November-07			jGovi	256.4100	256.1845	256.4055	256.1845	118.00
29/06/2007	GOVI On 07-February-08	265.00	Call	jGovi	22273	21449	22273	21449	0.00
29/06/2007	GOVI On 07-February-08	265.00	Put	jGovi	44103	45549	44103	45549	0.00
29/06/2007	GOVI On 02-August-07	240.50	Call	jGovi	101762	99598	101762	99598	0.00
29/06/2007	GOVI On 02-August-07	240.50	Put	jGovi	2	3	2	3	0.00
29/06/2007	GOVI On 01-November-07	265.00	Call	jGovi	1955	1825	1955	1825	0.00
29/06/2007	GOVI On 01-November-07	265.00	Put	jGovi	87900	89980	87900	89980	0.00
29/06/2007	ILBI On 02-August-07			Index Future	278.3300	278.3330	278.3330	278.3330	0.00
29/06/2007	J153 On 31-August-10			jSwap	9.9100	9.9570	0.0720	0.0734	0.00
29/06/2007	J157 On 15-September-15			jSwap	9.4400	9.4990	0.0113	0.0146	0.00
29/06/2007	J186 On 21-December-26			jSwap	8.7000	8.7670	0.1091	0.1150	0.00
29/06/2007	J201 On 22-December-14			jSwap	9.5200	9.5800	0.1058	0.1088	0.00
29/06/2007	J203 On 15-September-17			jSwap	9.2800	9.3460	0.1197	0.1237	0.00
29/06/2007	J204 On 21-December-18			jSwap	9.1800	9.2520	0.1167	0.1211	0.00
29/06/2007	J207 On 15-January-20			jSwap	9.1200	9.1820	0.0863	0.0910	0.00
29/06/2007	JBAR On 21-December-05			jBar	9.7800	9.7580	0.0000	0.0000	0.00
29/06/2007	JFRA On 07-February-08			jFra	10.2200	10.2410	0.0248	0.0249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2007	JFRA On 02-August-07			jFra	9.9200	9.9250	0.0241	0.0242	0.00
29/06/2007	JFRA On 23-August-07			jFra	9.9800	9.9600	0.0188	0.0187	0.00
29/06/2007	JFRA On 01-November-07			jFra	10.2100	10.2680	0.0267	0.0268	0.00
29/06/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19079	19139	19079	19139	0.00
29/06/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12448	12462	12448	12462	0.00
29/06/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5895	5900	5895	5900	0.00
29/06/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
29/06/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1039	1071	1039	1071	0.00
29/06/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	268	261	268	261	0.00
29/06/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7083	7233	7083	7233	0.00
29/06/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	1	0	1	0	0.00
29/06/2007	JN02 On 07-February-08			jNote	9.9700	10.0160	0.1782	0.1789	0.00
29/06/2007	JN02 On 02-August-07			jNote	10.0700	10.0900	0.1813	0.1817	0.00
29/06/2007	JN02 On 01-November-07			jNote	10.0500	10.0820	0.1809	0.1815	0.00
29/06/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25676	26218	25676	26218	0.00
29/06/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8293	8073	8293	8073	0.00
29/06/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	16018	16445	16018	16445	0.00
29/06/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1338	1319	1338	1319	0.00
29/06/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23340	23852	23340	23852	0.00
29/06/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4504	4375	4504	4375	0.00
29/06/2007	JN05 On 07-February-08			jNote	9.5300	9.6010	0.3741	0.3763	0.00
29/06/2007	JN05 On 02-August-07			jNote	9.6500	9.7150	0.3779	0.3798	0.00
29/06/2007	JN05 On 01-November-07			jNote	9.6100	9.6730	0.3763	0.3784	0.00
29/06/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28087	29990	28087	29990	0.00
29/06/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7172	6439	7172	6439	0.00
29/06/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	16970	19066	16970	19066	0.00
29/06/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1158	888	1158	888	0.00
29/06/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	27117	29195	27117	29195	0.00
29/06/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3340	2868	3340	2868	0.00
29/06/2007	JN10 On 07-February-08			jNote	9.0700	9.1360	0.5845	0.5874	0.00
29/06/2007	JN10 On 02-August-07			jNote	9.1800	9.2490	0.5899	0.5926	0.00
29/06/2007	JN10 On 01-November-07			jNote	9.1300	9.2020	0.5878	0.5906	0.00
29/06/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	17776	20317	17776	20317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	13523	11576	13523	11576	0.00
29/06/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	13659	17139	13659	17139	0.00
29/06/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	1906	1189	1906	1189	0.00
29/06/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	16399	19254	16399	19254	0.00
29/06/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	7842	6292	7842	6292	0.00
29/06/2007	JROD On 29-June-07			jRod	8.7800	8.7770	8.7770	0.0000	0.00
29/06/2007	JROD On 31-July-07			jRod	9.0400	9.0480	0.0033	0.0029	0.00
29/06/2007	JROD On 31-August-07			jRod	9.4500	9.4480	0.0043	0.0038	0.00
29/06/2007	JROD On 28-September-07			jRod	9.7800	9.2640	0.0050	0.0065	0.00
29/06/2007	JROD On 31-October-07			jRod	9.5300	9.5110	0.0082	0.0077	0.00
29/06/2007	JROD On 30-November-07			jRod	9.7800	9.7430	0.0094	0.0087	0.00
29/06/2007	JROD On 31-December-07			jRod	9.9700	9.5290	0.0103	0.0115	0.00
29/06/2007	OTH1 On 02-August-07			Index Future	244.9400	244.7230	244.9360	244.7230	15.00
29/06/2007	R153 On 07-February-08			Bond Future	9.0400	9.0650	114.7498	114.6792	0.00
29/06/2007	R153 On 02-August-07			Bond Future	9.0800	9.1100	115.9231	115.8393	1,140.00
29/06/2007	R153 On 01-November-07			Bond Future	9.0800	9.1050	111.9337	111.8562	0.00
29/06/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3751	3600	3751	3600	0.00
29/06/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	22439	22994	22439	22994	0.00
29/06/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	3517	3238	3517	3238	0.00
29/06/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	5756	6315	5756	6315	0.00
29/06/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1291	1206	1291	1206	0.00
29/06/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	22894	23584	22894	23584	0.00
29/06/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
29/06/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	37985	38823	37985	38823	0.00
29/06/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	1579	1434	1579	1434	0.00
29/06/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	9440	10133	9440	10133	0.00
29/06/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1248	1130	1248	1130	0.00
29/06/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	10521	11241	10521	11241	0.00
29/06/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2520	2411	2520	2411	0.00
29/06/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	27246	27843	27246	27843	0.00
29/06/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	301	268	301	268	0.00
29/06/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	16664	17470	16664	17470	0.00
29/06/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	632	587	632	587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	28889	29619	28889	29619	0.00
29/06/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	972	877	972	877	0.00
29/06/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	11658	12401	11658	12401	0.00
29/06/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1631	1556	1631	1556	0.00
29/06/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	32438	33069	32438	33069	0.00
29/06/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	283	261	283	261	0.00
29/06/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	35244	35998	35244	35998	0.00
29/06/2007	R157 On 07-February-08			Bond Future	8.3900	8.4050	133.8364	133.7059	477.00
29/06/2007	R157 On 02-August-07			Bond Future	8.4800	8.5000	134.2989	134.1620	0.00
29/06/2007	R157 On 01-November-07			Bond Future	8.4300	8.4500	130.6071	130.4732	0.00
29/06/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	9674	9383	9674	9383	0.00
29/06/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	52015	53029	52015	53029	0.00
29/06/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	11485	10939	11485	10939	0.00
29/06/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	10116	10939	10116	10939	0.00
29/06/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3891	3721	3891	3721	0.00
29/06/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	50547	51717	50547	51717	0.00
29/06/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	187	176	187	176	0.00
29/06/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	51530	52890	51530	52890	57.00
29/06/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	20053	19234	20053	19234	0.00
29/06/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	5094	5645	5094	5645	0.00
29/06/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
29/06/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	88087	89457	88087	89457	0.00
29/06/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	6120	5922	6120	5922	0.00
29/06/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	65638	66744	65638	66744	0.00
29/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1839	1752	1839	1752	0.00
29/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66211	67464	66211	67464	0.00
29/06/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3676	3548	3676	3548	0.00
29/06/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	80664	81840	80664	81840	0.00
29/06/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	22541	21660	22541	21660	0.00
29/06/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	4216	4704	4216	4704	0.00
29/06/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	25098	24154	25098	24154	0.00
29/06/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	3417	3842	3417	3842	0.00
29/06/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	36313	35163	36313	35163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1329	1549	1329	1549	0.00
29/06/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1839	1752	1839	1752	0.00
29/06/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66211	67464	66211	67464	0.00
29/06/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	779	740	779	740	0.00
29/06/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	83180	84480	83180	84480	0.00
29/06/2007	R186 On 07-February-08			Bond Future	8.1300	8.1350	124.2185	124.1067	0.00
29/06/2007	R186 On 02-August-07			Bond Future	8.2200	8.2300	123.2397	123.1279	5.00
29/06/2007	R186 On 01-November-07			Bond Future	8.1800	8.1900	126.1790	126.0673	0.00
29/06/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23496	23187	23496	23187	0.00
29/06/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	66545	67353	66545	67353	0.00
29/06/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	19094	18751	19094	18751	0.00
29/06/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	15743	16519	15743	16519	0.00
29/06/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	6763	6655	6763	6655	0.00
29/06/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	86529	87538	86529	87538	0.00
29/06/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	15209	14997	15209	14997	0.00
29/06/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	88228	89133	88228	89133	0.00
29/06/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	9277	9141	9277	9141	0.00
29/06/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	113331	114313	113331	114313	0.00
29/06/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	3194	3144	3194	3144	0.00
29/06/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	114257	115324	114257	115324	0.00
29/06/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	33118	32535	33118	32535	0.00
29/06/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	7779	8316	7779	8316	0.00
29/06/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	37149	36509	37149	36509	0.00
29/06/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	6409	6888	6409	6888	0.00
29/06/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	41275	40576	41275	40576	0.00
29/06/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	5171	5590	5171	5590	0.00
29/06/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	59174	58275	59174	58275	0.00
29/06/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1979	2200	1979	2200	0.00
29/06/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1341	1321	1341	1321	0.00
29/06/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	144831	145929	144831	145929	0.00
29/06/2007	R196 On 07-February-08			Bond Future	9.2100	9.1890	105.3186	105.3392	0.00
29/06/2007	R196 On 02-August-07			Bond Future	9.4200	9.4590	105.1580	105.1050	0.00
29/06/2007	R196 On 01-November-07			Bond Future	9.3200	9.3360	102.6541	102.6284	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3309	3396	3309	3396	0.00
29/06/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7836	7718	7836	7718	0.00
29/06/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	60	50	60	50	0.00
29/06/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	9758	10278	9758	10278	0.00
29/06/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1334	1286	1334	1286	0.00
29/06/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8267	8476	8267	8476	0.00
29/06/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2495	2567	2495	2567	0.00
29/06/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9496	9362	9496	9362	0.00
29/06/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	749	720	749	720	0.00
29/06/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10771	10998	10771	10998	0.00
29/06/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1837	1896	1837	1896	0.00
29/06/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11321	11174	11321	11174	0.00
29/06/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	8	7	8	7	0.00
29/06/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	13346	13875	13346	13875	0.00
29/06/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	390	374	390	374	0.00
29/06/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13514	13754	13514	13754	0.00
29/06/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	1	1	1	1	0.00
29/06/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	16997	17527	16997	17527	0.00
29/06/2007	R201 On 07-February-08			Bond Future	8.4100	8.4200	102.9930	102.9411	0.00
29/06/2007	R201 On 02-August-07			Bond Future	8.5500	8.5600	102.1835	102.1292	0.00
29/06/2007	R201 On 01-November-07			Bond Future	8.4900	8.5000	104.6509	104.5978	0.00
29/06/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	7589	7494	7589	7494	0.00
29/06/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	42574	42997	42574	42997	0.00
29/06/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	7059	6936	7059	6936	0.00
29/06/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	9776	10196	9776	10196	0.00
29/06/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3096	3050	3096	3050	0.00
29/06/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	43383	43868	43383	43868	0.00
29/06/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1519	1497	1519	1497	0.00
29/06/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	55871	56380	55871	56380	0.00
29/06/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4826	4763	4826	4763	0.00
29/06/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	53457	53912	53457	53912	0.00
29/06/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	13155	12921	13155	12921	0.00
29/06/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	5059	5367	5059	5367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	14988	14724	14988	14724	0.00
29/06/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	4211	4489	4211	4489	0.00
29/06/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	16929	16636	16929	16636	0.00
29/06/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	3481	3730	3481	3730	0.00
29/06/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	25555	25159	25555	25159	0.00
29/06/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1512	1658	1512	1658	0.00
29/06/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	676	667	676	667	0.00
29/06/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	69331	69853	69331	69853	0.00
29/06/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2919	2880	2919	2880	0.00
29/06/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	65419	65898	65419	65898	0.00
29/06/2007	R203 On 07-February-08			Bond Future	8.2700	8.2850	103.2896	103.1591	0.00
29/06/2007	R203 On 02-August-07			Bond Future	8.3900	8.4100	102.2950	102.1614	0.00
29/06/2007	R203 On 01-November-07			Bond Future	8.3400	8.3550	100.5976	100.4655	0.00
29/06/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	7374	7136	7374	7136	0.00
29/06/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	59001	60068	59001	60068	0.00
29/06/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	14502	13841	14502	13841	0.00
29/06/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	7184	7860	7184	7860	0.00
29/06/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2397	2286	2397	2286	0.00
29/06/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	59656	60866	59656	60866	0.00
29/06/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	23823	22908	23823	22908	0.00
29/06/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	3382	3803	3382	3803	0.00
29/06/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	26437	25466	26437	25466	0.00
29/06/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	2752	3117	2752	3117	0.00
29/06/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	29101	28077	29101	28077	0.00
29/06/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	2186	2497	2186	2497	0.00
29/06/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	40477	39288	40477	39288	0.00
29/06/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	781	928	781	928	0.00
29/06/2007	R204 On 07-February-08			Bond Future	8.2700	8.2900	99.2317	99.0921	0.00
29/06/2007	R204 On 02-August-07			Bond Future	8.3800	8.4000	98.2600	98.1179	0.00
29/06/2007	R204 On 01-November-07			Bond Future	8.3300	8.3500	100.6378	100.4969	0.00
29/06/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	14058	13738	14058	13738	0.00
29/06/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	69864	70940	69864	70940	0.00
29/06/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	17836	17172	17836	17172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	9354	10111	9354	10111	0.00
29/06/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	6619	6425	6619	6425	0.00
29/06/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	67542	68756	67542	68756	0.00
29/06/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	27209	26298	27209	26298	0.00
29/06/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	4810	5319	4810	5319	0.00
29/06/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	29836	28867	29836	28867	0.00
29/06/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	4000	4451	4000	4451	0.00
29/06/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	32557	31534	32557	31534	0.00
29/06/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	3300	3698	3300	3698	0.00
29/06/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	44188	42986	44188	42986	0.00
29/06/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1415	1633	1415	1633	0.00
29/06/2007	R206 On 07-February-08			Bond Future	8.3900	8.4000	96.4785	96.4338	0.00
29/06/2007	R206 On 02-August-07			Bond Future	8.5500	8.5600	95.3435	95.2963	0.00
29/06/2007	R206 On 01-November-07			Bond Future	8.4800	8.4900	97.6596	97.6136	0.00
29/06/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6305	6222	6305	6222	0.00
29/06/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	35500	35865	35500	35865	0.00
29/06/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	1735	1710	1735	1710	0.00
29/06/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	16021	16467	16021	16467	0.00
29/06/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2431	2392	2431	2392	0.00
29/06/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	36789	37211	36789	37211	0.00
29/06/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	56	57	56	57	0.00
29/06/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	38745	39218	38745	39218	0.00
29/06/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	384	384	384	384	0.00
29/06/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	26777	27249	26777	27249	0.00
29/06/2007	R207 On 07-February-08			Bond Future	8.2300	8.2450	93.2282	93.0856	0.00
29/06/2007	R207 On 02-August-07			Bond Future	8.3300	8.3450	92.2144	92.0700	0.00
29/06/2007	R207 On 01-November-07			Bond Future	8.2900	8.3050	94.3799	94.2364	0.00
29/06/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	7196	6940	7196	6940	0.00
29/06/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	60926	62096	60926	62096	0.00
29/06/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	17084	16207	17084	16207	0.00
29/06/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	4552	5119	4552	5119	0.00
29/06/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2658	2529	2658	2529	0.00
29/06/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	61414	62720	61414	62720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	28137	26967	28137	26967	0.00
29/06/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	1563	1838	1563	1838	0.00
29/06/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	31190	29965	31190	29965	0.00
29/06/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	1151	1370	1151	1370	0.00
29/06/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	34319	33047	34319	33047	0.00
29/06/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	834	1006	834	1006	0.00
29/06/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	47284	45895	47284	45895	0.00
29/06/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	195	249	195	249	0.00
29/06/2007	R209 On 07-February-08			Bond Future	7.8500	7.8450	84.2959	84.2959	0.00
29/06/2007	R209 On 02-August-07			Bond Future	7.9400	7.9350	83.2402	83.2402	631.00
29/06/2007	R209 On 01-November-07			Bond Future	7.9000	7.8950	82.0972	82.0972	0.00
29/06/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7044	7090	7044	7090	0.00
29/06/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	95357	95403	95357	95403	0.00
29/06/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	220	242	220	242	0.00
29/06/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	69731	69753	69731	69753	0.00
29/06/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2024	2059	2024	2059	0.00
29/06/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	95325	95360	95325	95360	0.00
29/06/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	19	23	19	23	0.00
29/06/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	97317	97320	97317	97320	0.00
29/06/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	1	1	1	1	0.00
29/06/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	126504	126505	126504	126505	0.00
29/06/2007	TRT1 On 02-August-07			Index Future	247.6400	247.4250	247.6390	247.4250	500.00