



Derivatives Monthly Statistics Report

For November 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	\$ / R On 17-March-08			Currency Future	6.7500	6.6892	6.7451	6.6892	20,880.00
01/11/2007	\$ / R On 13-June-08			Currency Future	6.8500	6.7948	6.8524	6.7948	2,540.00
01/11/2007	\$ / R On 14-December-07			Currency Future	6.6400	6.5874	6.6421	6.5874	25,205.00
01/11/2007	£ / R On 17-March-08			Currency Future	13.9700	13.7921	13.9678	13.7921	0.00
01/11/2007	£ / R On 13-June-08			Currency Future	14.1400	13.9635	14.1421	13.9635	0.00
01/11/2007	£ / R On 14-December-07			Currency Future	13.8000	13.6256	13.7990	13.6256	37.00
01/11/2007	€ / R On 17-March-08			Currency Future	9.7400	9.6768	9.7402	9.6768	750.00
01/11/2007	€ / R On 13-June-08			Currency Future	9.9000	9.8302	9.8959	9.8302	0.00
01/11/2007	€ / R On 14-December-07			Currency Future	9.5900	9.5241	9.5856	9.5241	1.00
01/11/2007	ALBI On 07-February-08			Index Future	265.6900	267.1500	265.6910	267.1500	508.00
01/11/2007	ALBI On 02-May-08			Index Future	272.5300	274.2060	272.5310	274.2060	0.00
01/11/2007	ALBI On 07-August-08			Index Future	280.3700	282.0300	280.3710	282.0300	0.00
01/11/2007	ALBI On 01-November-07			Index Future	259.2000	260.0290	259.2020	260.0290	0.00
01/11/2007	ALBI On 06-November-08			Index Future	287.6400	289.3320	287.6390	289.3320	0.00
01/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	118034	132178	118034	132178	0.00
01/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1124	678	1124	678	0.00
01/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	86918	100627	86918	100627	0.00
01/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	11608	8567	11608	8567	0.00
01/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	159290	174510	159290	174510	0.00
01/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	5580	4210	5580	4210	0.00
01/11/2007	ALBI On 01-November-07	254.00	Call	Index Future	52020	60290	52020	60290	0.00
01/11/2007	ALBI On 01-November-07	254.00	Put	Index Future	0	0	0	0	0.00
01/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	229429	245635	229429	245635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	3039	2315	3039	2315	0.00
01/11/2007	CRD1 On 07-February-08			Index Future	114.0300	114.4720	114.0320	114.4720	0.00
01/11/2007	CRD1 On 02-May-08			Index Future	116.9800	118.8110	116.9830	118.8110	0.00
01/11/2007	CRD1 On 07-August-08			Index Future	121.7000	122.2010	121.6990	122.2010	0.00
01/11/2007	CRD1 On 01-November-07			Index Future	111.1700	111.4200	111.1650	111.4200	0.00
01/11/2007	CRD1 On 06-November-08			Index Future	124.8800	123.4810	124.8770	123.4810	8.00
01/11/2007	GOVI On 07-February-08			jGovi	266.8300	268.1730	266.8280	268.1730	5.00
01/11/2007	GOVI On 02-May-08			jGovi	273.7300	275.0130	273.7320	275.0130	0.00
01/11/2007	GOVI On 07-August-08			jGovi	280.9000	282.0720	280.8960	282.0720	0.00
01/11/2007	GOVI On 01-November-07			jGovi	260.2500	261.0240	260.2490	261.0240	0.00
01/11/2007	GOVI On 06-November-08			jGovi	288.0600	289.2785	288.0560	289.2785	60.00
01/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	31754	41026	31754	41026	0.00
01/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	13474	9296	13474	9296	0.00
01/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	104915	116055	104915	116055	0.00
01/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	7595	5925	7595	5925	0.00
01/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	90551	99299	90551	99299	0.00
01/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	21591	18579	21591	18579	0.00
01/11/2007	GOVI On 01-November-07	265.00	Call	jGovi	0	0	0	0	0.00
01/11/2007	GOVI On 01-November-07	265.00	Put	jGovi	47510	39760	47510	39760	0.00
01/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	152528	163027	152528	163027	0.00
01/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	11968	10242	11968	10242	0.00
01/11/2007	ILBI On 07-February-08			Index Future	294.2100	294.2310	294.2130	294.2310	0.00
01/11/2007	ILBI On 01-November-07			Index Future	285.9400	285.9530	285.9420	285.9530	0.00
01/11/2007	J153 On 31-August-10			jSwap	10.0200	9.9200	0.0648	0.0622	0.00
01/11/2007	J157 On 15-September-15			jSwap	9.0500	8.9760	0.0110	0.0154	0.00
01/11/2007	J186 On 21-December-26			jSwap	8.2500	8.1760	0.0728	0.0658	0.00
01/11/2007	J201 On 22-December-14			jSwap	9.1500	9.0760	0.0900	0.0863	0.00
01/11/2007	J203 On 15-September-17			jSwap	8.8900	8.8120	0.0906	0.0858	0.00
01/11/2007	J204 On 21-December-18			jSwap	8.8300	8.7500	0.0965	0.0912	0.00
01/11/2007	J207 On 15-January-20			jSwap	8.7400	8.6620	0.0563	0.0505	0.00
01/11/2007	JBAR On 21-December-05			jBar	10.7100	10.7130	10.7130	10.7130	0.00
01/11/2007	JFRA On 07-February-08			jFra	10.7700	10.7230	0.0261	0.0260	0.00
01/11/2007	JFRA On 05-February-09			jFra	9.9500	9.8270	0.0242	0.0239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	JFRA On 02-May-08			jFra	10.7100	10.6290	0.0277	0.0275	0.00
01/11/2007	JFRA On 07-May-09			jFra	9.6400	9.5300	0.0235	0.0232	0.00
01/11/2007	JFRA On 07-August-08			jFra	10.4900	10.4030	0.0255	0.0253	0.00
01/11/2007	JFRA On 06-August-09			jFra	9.3500	9.2460	0.0228	0.0225	0.00
01/11/2007	JFRA On 01-November-07			jFra	10.7500	10.7460	0.0280	0.0280	0.00
01/11/2007	JFRA On 06-November-08			jFra	10.2200	10.1120	0.0248	0.0246	0.00
01/11/2007	JFRA On 05-November-09			jFra	9.1100	8.9250	0.0222	0.0218	0.00
01/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14739	14729	14739	14729	0.00
01/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6814	6902	6814	6902	0.00
01/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22376	22258	22376	22258	0.00
01/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22505	22679	22505	22679	0.00
01/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14719	14648	14719	14648	0.00
01/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13527	13672	13527	13672	0.00
01/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17762	17684	17762	17684	0.00
01/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17169	17312	17169	17312	0.00
01/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25729	25627	25729	25627	0.00
01/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	27310	27465	27310	27465	0.00
01/11/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8447	8471	8447	8471	0.00
01/11/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
01/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20068	19971	20068	19971	0.00
01/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20151	20307	20151	20307	0.00
01/11/2007	JN02 On 07-February-08			jNote	9.9600	9.9570	0.1776	0.1776	0.00
01/11/2007	JN02 On 02-May-08			jNote	9.8400	9.7140	0.1770	0.1751	0.00
01/11/2007	JN02 On 07-August-08			jNote	9.5700	9.4420	0.1714	0.1693	0.00
01/11/2007	JN02 On 01-November-07			jNote	10.1900	10.1860	0.1829	0.1829	0.00
01/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22354	21005	22354	21005	0.00
01/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	3442	3938	3442	3938	0.00
01/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13447	12469	13447	12469	0.00
01/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	14842	16049	14842	16049	0.00
01/11/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22691	21294	22691	21294	0.00
01/11/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	0	0	0	0	0.00
01/11/2007	JN05 On 07-February-08			jNote	9.1400	9.0560	0.3604	0.3579	0.00
01/11/2007	JN05 On 02-May-08			jNote	9.0100	8.9210	0.3566	0.3541	0.00

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01/11/2007	JN05 On 07-August-08			jNote	8.8600	8.7740	0.3513	0.3488	0.00
01/11/2007	JN05 On 01-November-07			jNote	9.2000	9.2030	0.3620	0.3621	0.00
01/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	13368	11519	13368	11519	0.00
01/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7733	9309	7733	9309	0.00
01/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	7036	6061	7036	6061	0.00
01/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	24990	27556	24990	27556	0.00
01/11/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	11401	7985	11401	7985	0.00
01/11/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	0	1	0	1	0.00
01/11/2007	JN10 On 07-February-08			jNote	8.6700	8.5870	0.5676	0.5645	0.00
01/11/2007	JN10 On 02-May-08			jNote	8.5700	8.4920	0.5650	0.5619	0.00
01/11/2007	JN10 On 07-August-08			jNote	8.4700	8.3880	0.5606	0.5574	0.00
01/11/2007	JN10 On 01-November-07			jNote	8.6900	8.6890	0.5685	0.5687	0.00
01/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2970	2081	2970	2081	0.00
01/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	24781	29232	24781	29232	0.00
01/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4740	3667	4740	3667	0.00
01/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	31493	35887	31493	35887	0.00
01/11/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	0	0	0	0	0.00
01/11/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	15213	20356	15213	20356	0.00
01/11/2007	JROD On 31-January-08			jRod	10.7100	10.7130	0.0069	0.0069	0.00
01/11/2007	JROD On 29-February-08			jRod	10.4400	10.4460	0.0122	0.0122	0.00
01/11/2007	JROD On 31-March-08			jRod	10.6300	10.6310	0.0132	0.0132	0.00
01/11/2007	JROD On 30-April-08			jRod	10.7700	10.7760	0.0135	0.0136	0.00
01/11/2007	JROD On 30-May-08			jRod	10.5600	10.5620	0.0187	0.0188	0.00
01/11/2007	JROD On 30-June-08			jRod	10.6900	10.6870	0.0197	0.0197	0.00
01/11/2007	JROD On 31-July-08			jRod	10.8000	10.7970	0.0202	0.0202	0.00
01/11/2007	JROD On 30-November-07			jRod	10.0200	10.0250	0.0053	0.0053	0.00
01/11/2007	JROD On 31-December-07			jRod	10.3700	10.3810	0.0063	0.0063	0.00
01/11/2007	OTH1 On 07-February-08			Index Future	261.2100	263.1130	261.2080	263.1130	0.00
01/11/2007	OTH1 On 02-May-08			Index Future	267.9700	270.0870	267.9680	270.0870	0.00
01/11/2007	OTH1 On 07-August-08			Index Future	275.5600	277.7930	275.5550	277.7930	0.00
01/11/2007	OTH1 On 01-November-07			Index Future	254.9500	256.0990	254.9470	256.0990	0.00
01/11/2007	OTH1 On 06-November-08			Index Future	282.7500	283.8200	282.7510	283.8200	12.00
01/11/2007	R153 On 07-February-08			Bond Future	8.7000	8.6310	115.5328	115.7065	8,666.00

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01/11/2007	R153 On 02-May-08			Bond Future	8.4900	8.4940	111.6820	111.6799	0.00
01/11/2007	R153 On 07-August-08			Bond Future	8.2800	8.2410	114.5562	114.6365	0.00
01/11/2007	R153 On 01-November-07			Bond Future	8.8200	8.7660	112.5957	112.7366	0.00
01/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	290	343	290	343	0.00
01/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1375	1255	1375	1255	0.00
01/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1498	1498	1498	1498	0.00
01/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	396	399	396	399	0.00
01/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2218	2265	2218	2265	0.00
01/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1792	1759	1792	1759	0.00
01/11/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1498	1357	1498	1357	0.00
01/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	160	194	160	194	0.00
01/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1850	1710	1850	1710	0.00
01/11/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2164	2023	2164	2023	0.00
01/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	81	102	81	102	0.00
01/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2379	2226	2379	2226	0.00
01/11/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2834	2693	2834	2693	0.00
01/11/2007	R157 On 07-February-08			Bond Future	8.0400	7.9510	136.1343	136.7106	9,179.00
01/11/2007	R157 On 02-May-08			Bond Future	7.9200	7.8670	132.5756	132.9301	0.00
01/11/2007	R157 On 07-August-08			Bond Future	7.8200	7.7470	135.9932	136.4287	0.00
01/11/2007	R157 On 01-November-07			Bond Future	8.1100	8.0470	132.8096	133.2079	0.00
01/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	905	1118	905	1118	0.00
01/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2841	2478	2841	2478	0.00
01/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4362	4646	4362	4646	0.00
01/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	638	568	638	568	0.00
01/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2999	3265	2999	3265	0.00
01/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1824	1655	1824	1655	0.00
01/11/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	989	1387	989	1387	0.00
01/11/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2670	3069	2670	3069	0.00
01/11/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00

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01/11/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4323	4721	4323	4721	0.00
01/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5637	5949	5637	5949	0.00
01/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	348	306	348	306	0.00
01/11/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2463	2065	2463	2065	0.00
01/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	470	604	470	604	0.00
01/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4124	3682	4124	3682	0.00
01/11/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4235	3837	4235	3837	0.00
01/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	218	292	218	292	0.00
01/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5618	5117	5618	5117	0.00
01/11/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4235	3837	4235	3837	0.00
01/11/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6038	5639	6038	5639	0.00
01/11/2007	R186 On 07-February-08			Bond Future	7.8500	7.7320	127.3303	128.7358	0.00
01/11/2007	R186 On 02-May-08			Bond Future	7.7800	7.6680	130.5095	131.7778	0.00
01/11/2007	R186 On 07-August-08			Bond Future	7.7100	7.5880	128.6343	130.0695	0.00
01/11/2007	R186 On 01-November-07			Bond Future	7.8900	7.8070	129.4882	130.4603	0.00
01/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2231	2924	2231	2924	0.00
01/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3424	2712	3424	2712	0.00
01/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4969	5807	4969	5807	0.00
01/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2398	1967	2398	1967	0.00
01/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	2483	3336	2483	3336	0.00
01/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	2018	1435	2018	1435	0.00
01/11/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4667	3695	4667	3695	0.00
01/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1206	1671	1206	1671	0.00
01/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5396	4455	5396	4455	0.00
01/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	573	846	573	846	0.00
01/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7867	6734	7867	6734	0.00
01/11/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	7797	6825	7797	6825	0.00
01/11/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11040	10068	11040	10068	0.00
01/11/2007	R196 On 07-February-08			Bond Future	9.3000	9.2230	105.2265	105.3059	0.00
01/11/2007	R196 On 02-May-08			Bond Future	9.0400	8.8210	102.5784	102.7461	0.00
01/11/2007	R196 On 07-August-08			Bond Future	8.7000	8.3810	105.1620	105.3319	0.00
01/11/2007	R196 On 01-November-07			Bond Future	9.6100	9.5680	102.3008	102.3458	0.00
01/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	142	166	142	166	0.00
01/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	687	632	687	632	0.00
01/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	322	411	322	411	0.00
01/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	351	272	351	272	0.00
01/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1850	1942	1850	1942	0.00
01/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1824	1745	1824	1745	0.00
01/11/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	1047	1002	1047	1002	0.00
01/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	87	104	87	104	0.00
01/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	879	817	879	817	0.00
01/11/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1355	1310	1355	1310	0.00
01/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	51	62	51	62	0.00
01/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1091	1023	1091	1023	0.00
01/11/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1666	1621	1666	1621	0.00
01/11/2007	R201 On 07-February-08			Bond Future	8.1100	8.0070	104.5913	105.1115	910.00
01/11/2007	R201 On 02-May-08			Bond Future	7.9800	7.9020	107.2013	107.5917	0.00
01/11/2007	R201 On 07-August-08			Bond Future	7.8600	7.7630	105.5983	106.1063	0.00
01/11/2007	R201 On 01-November-07			Bond Future	8.1800	8.1260	106.3145	106.6078	0.00
01/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	624	799	624	799	0.00
01/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2525	2179	2525	2179	0.00
01/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3251	3556	3251	3556	0.00
01/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	578	493	578	493	0.00
01/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2205	2508	2205	2508	0.00
01/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1514	1309	1514	1309	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2365	2072	2365	2072	0.00
01/11/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3772	3478	3772	3478	0.00
01/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	320	427	320	427	0.00
01/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3584	3172	3584	3172	0.00
01/11/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5202	4909	5202	4909	0.00
01/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	146	205	146	205	0.00
01/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4798	4337	4798	4337	0.00
01/11/2007	R203 On 07-February-08			Bond Future	7.9800	7.8790	105.1870	105.8523	0.00
01/11/2007	R203 On 02-May-08			Bond Future	7.8800	7.7940	103.6221	104.1616	0.00
01/11/2007	R203 On 07-August-08			Bond Future	7.7800	7.6820	106.3608	107.0192	0.00
01/11/2007	R203 On 01-November-07			Bond Future	8.0400	7.9770	102.6070	103.0015	0.00
01/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	534	708	534	708	0.00
01/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3799	3307	3799	3307	0.00
01/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3412	3805	3412	3805	0.00
01/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	961	814	961	814	0.00
01/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1757	2102	1757	2102	0.00
01/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	1967	1653	1967	1653	0.00
01/11/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3717	3322	3717	3322	0.00
01/11/2007	R204 On 07-February-08			Bond Future	7.9900	7.8760	101.2500	102.0364	3,331.00
01/11/2007	R204 On 02-May-08			Bond Future	7.8900	7.7980	103.7762	104.4432	0.00
01/11/2007	R204 On 07-August-08			Bond Future	7.8100	7.6980	102.4678	103.2503	0.00
01/11/2007	R204 On 01-November-07			Bond Future	8.0300	7.9670	102.7838	103.2424	0.00
01/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	988	1240	988	1240	0.00
01/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4551	4016	4551	4016	0.00
01/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3587	4069	3587	4069	0.00
01/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1065	880	1065	880	0.00
01/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1595	1995	1595	1995	0.00
01/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2007	1624	2007	1624	0.00
01/11/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	3946	3488	3946	3488	0.00
01/11/2007	R206 On 07-February-08			Bond Future	8.0900	7.9940	97.8291	98.2722	0.00
01/11/2007	R206 On 02-May-08			Bond Future	7.9500	7.8810	100.2654	100.5910	0.00
01/11/2007	R206 On 07-August-08			Bond Future	7.8300	7.7270	99.1384	99.5710	0.00
01/11/2007	R206 On 01-November-07			Bond Future	8.1800	8.1250	99.0535	99.3118	0.00
01/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	523	672	523	672	0.00
01/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2092	1798	2092	1798	0.00
01/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2123	2345	2123	2345	0.00
01/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	817	713	817	713	0.00
01/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	2122	2383	2122	2383	0.00
01/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1379	1208	1379	1208	0.00
01/11/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2042	1784	2042	1784	0.00
01/11/2007	R207 On 07-February-08			Bond Future	7.9600	7.8610	95.1458	95.8757	0.00
01/11/2007	R207 On 02-May-08			Bond Future	7.8800	7.7900	97.5151	98.1396	0.00
01/11/2007	R207 On 07-August-08			Bond Future	7.8000	7.6970	96.4407	97.1860	0.00
01/11/2007	R207 On 01-November-07			Bond Future	8.0100	7.9470	96.4204	96.8506	0.00
01/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	511	696	511	696	0.00
01/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3967	3422	3967	3422	0.00
01/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3745	4201	3745	4201	0.00
01/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1054	885	1054	885	0.00
01/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2494	3000	2494	3000	0.00
01/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1047	808	1047	808	0.00
01/11/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3835	3405	3835	3405	0.00
01/11/2007	R209 On 07-February-08			Bond Future	7.5600	7.4440	87.0842	88.3069	6,590.00
01/11/2007	R209 On 02-May-08			Bond Future	7.5000	7.3890	86.0926	87.2440	0.00
01/11/2007	R209 On 07-August-08			Bond Future	7.4400	7.3230	88.3656	89.6327	0.00
01/11/2007	R209 On 01-November-07			Bond Future	7.6000	7.5080	85.0456	85.9331	0.00
01/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	460	698	460	698	0.00
01/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6503	5518	6503	5518	0.00
01/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4499	5279	4499	5279	0.00
01/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1994	1622	1994	1622	0.00

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01/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3526	4590	3526	4590	0.00
01/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	450	247	450	247	0.00
01/11/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/11/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6382	5494	6382	5494	0.00
01/11/2007	TRT1 On 07-February-08			Index Future	263.6000	264.9470	263.6030	264.9470	0.00
01/11/2007	TRT1 On 02-May-08			Index Future	270.4200	271.9680	270.4240	271.9680	0.00
01/11/2007	TRT1 On 07-August-08			Index Future	278.1600	279.7290	278.1620	279.7290	0.00
01/11/2007	TRT1 On 01-November-07			Index Future	257.1100	257.8840	257.1080	257.8840	0.00
01/11/2007	TRT1 On 06-November-08			Index Future	285.5300	285.7980	285.5260	285.7980	400.00
02/11/2007	\$ / R On 17-March-08			Currency Future	6.6700	6.7451	6.6677	6.7451	20,909.00
02/11/2007	\$ / R On 13-June-08			Currency Future	6.7700	6.8524	6.7660	6.8524	2,527.00
02/11/2007	\$ / R On 14-December-07			Currency Future	6.5700	6.6421	6.5741	6.6421	25,303.00
02/11/2007	£ / R On 17-March-08			Currency Future	13.7200	13.9678	13.7221	13.9678	0.00
02/11/2007	£ / R On 13-June-08			Currency Future	13.8800	14.1421	13.8764	14.1421	0.00
02/11/2007	£ / R On 14-December-07			Currency Future	13.5700	13.7990	13.5742	13.7990	37.00
02/11/2007	€ / R On 17-March-08			Currency Future	9.6400	9.7402	9.6393	9.7402	750.00
02/11/2007	€ / R On 13-June-08			Currency Future	9.7800	9.8959	9.7815	9.8959	0.00
02/11/2007	€ / R On 14-December-07			Currency Future	9.5000	9.5856	9.4979	9.5856	1.00
02/11/2007	ALBI On 07-February-08			Index Future	265.7700	265.6910	265.7670	265.6910	508.00
02/11/2007	ALBI On 02-May-08			Index Future	266.2800	272.5310	266.2820	272.5310	0.00
02/11/2007	ALBI On 07-August-08			Index Future	273.9600	280.3710	273.9560	280.3710	0.00
02/11/2007	ALBI On 06-November-08			Index Future	281.1200	287.6390	281.1150	287.6390	0.00
02/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	118735	118034	118735	118034	0.00
02/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1065	1124	1065	1124	0.00
02/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	44174	86918	44174	86918	0.00
02/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	31354	11608	31354	11608	0.00
02/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	104733	159290	104733	159290	0.00
02/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	15173	5580	15173	5580	0.00
02/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	169299	229429	169299	229429	0.00
02/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	8149	3039	8149	3039	0.00
02/11/2007	CRD1 On 07-February-08			Index Future	114.0500	114.0320	114.0510	114.0320	0.00
02/11/2007	CRD1 On 02-May-08			Index Future	117.0000	116.9830	117.0030	116.9830	0.00
02/11/2007	CRD1 On 07-August-08			Index Future	121.7400	121.6990	121.7400	121.6990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	CRD1 On 06-November-08			Index Future	124.9200	124.8770	124.9210	124.8770	8.00
02/11/2007	GOVI On 07-February-08			jGovi	266.9000	266.8280	266.8950	266.8280	5.00
02/11/2007	GOVI On 02-May-08			jGovi	273.8000	273.7320	273.8020	273.7320	0.00
02/11/2007	GOVI On 07-August-08			jGovi	280.9700	280.8960	280.9690	280.8960	0.00
02/11/2007	GOVI On 06-November-08			jGovi	288.1300	288.0560	288.1310	288.0560	60.00
02/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	32080	31754	32080	31754	0.00
02/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	13130	13474	13130	13474	0.00
02/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	105450	104915	105450	104915	0.00
02/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	7430	7595	7430	7595	0.00
02/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	91006	90551	91006	90551	0.00
02/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	21316	21591	21316	21591	0.00
02/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	153116	152528	153116	152528	0.00
02/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	11806	11968	11806	11968	0.00
02/11/2007	ILBI On 07-February-08			Index Future	294.1900	294.2130	294.1920	294.2130	0.00
02/11/2007	J153 On 31-August-10			jSwap	10.0200	10.0230	0.0648	0.0648	0.00
02/11/2007	J157 On 15-September-15			jSwap	9.0200	9.0530	0.0128	0.0110	0.00
02/11/2007	J186 On 21-December-26			jSwap	8.2400	8.2520	0.0714	0.0728	0.00
02/11/2007	J201 On 22-December-14			jSwap	9.1300	9.1490	0.0888	0.0900	0.00
02/11/2007	J203 On 15-September-17			jSwap	8.8500	8.8900	0.0880	0.0906	0.00
02/11/2007	J204 On 21-December-18			jSwap	8.7900	8.8270	0.0937	0.0965	0.00
02/11/2007	J207 On 15-January-20			jSwap	8.7000	8.7400	0.0534	0.0563	0.00
02/11/2007	JBAR On 21-December-05			jBar	10.7100	10.7130	10.7130	10.7130	0.00
02/11/2007	JFRA On 07-February-08			jFra	10.7700	10.7650	0.0262	0.0261	0.00
02/11/2007	JFRA On 05-February-09			jFra	9.9500	9.9470	0.0242	0.0242	0.00
02/11/2007	JFRA On 02-May-08			jFra	10.7300	10.7120	0.0277	0.0277	0.00
02/11/2007	JFRA On 07-May-09			jFra	9.6600	9.6420	0.0235	0.0235	0.00
02/11/2007	JFRA On 07-August-08			jFra	10.5000	10.4940	0.0255	0.0255	0.00
02/11/2007	JFRA On 06-August-09			jFra	9.3600	9.3510	0.0228	0.0228	0.00
02/11/2007	JFRA On 06-November-08			jFra	10.2200	10.2160	0.0248	0.0248	0.00
02/11/2007	JFRA On 05-November-09			jFra	9.1000	9.1120	0.0222	0.0222	0.00
02/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14693	14739	14693	14739	0.00
02/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6761	6814	6761	6814	0.00
02/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22357	22376	22357	22376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22474	22505	22474	22505	0.00
02/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14704	14719	14704	14719	0.00
02/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13465	13527	13465	13527	0.00
02/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17740	17762	17740	17762	0.00
02/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17130	17169	17130	17169	0.00
02/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25715	25729	25715	25729	0.00
02/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	27282	27310	27282	27310	0.00
02/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20044	20068	20044	20068	0.00
02/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20120	20151	20120	20151	0.00
02/11/2007	JN02 On 07-February-08			jNote	10.0700	9.9570	0.1794	0.1776	0.00
02/11/2007	JN02 On 02-May-08			jNote	9.8400	9.8350	0.1771	0.1770	0.00
02/11/2007	JN02 On 07-August-08			jNote	9.5700	9.5740	0.1714	0.1714	0.00
02/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22398	22354	22398	22354	0.00
02/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	3377	3442	3377	3442	0.00
02/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13434	13447	13434	13447	0.00
02/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	14774	14842	14774	14842	0.00
02/11/2007	JN05 On 07-February-08			jNote	9.1300	9.1430	0.3600	0.3604	0.00
02/11/2007	JN05 On 02-May-08			jNote	8.9900	9.0090	0.3561	0.3566	0.00
02/11/2007	JN05 On 07-August-08			jNote	8.8400	8.8600	0.3505	0.3513	0.00
02/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	13065	13368	13065	13368	0.00
02/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7865	7733	7865	7733	0.00
02/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	6824	7036	6824	7036	0.00
02/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	25373	24990	25373	24990	0.00
02/11/2007	JN10 On 07-February-08			jNote	8.6300	8.6670	0.5655	0.5676	0.00
02/11/2007	JN10 On 02-May-08			jNote	8.5300	8.5730	0.5629	0.5650	0.00
02/11/2007	JN10 On 07-August-08			jNote	8.4200	8.4690	0.5584	0.5606	0.00
02/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2422	2970	2422	2970	0.00
02/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	27013	24781	27013	24781	0.00
02/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4092	4740	4092	4740	0.00
02/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	33786	31493	33786	31493	0.00
02/11/2007	JROD On 31-January-08			jRod	10.6900	10.7050	0.0074	0.0069	0.00
02/11/2007	JROD On 29-February-08			jRod	10.4400	10.4420	0.0127	0.0122	0.00
02/11/2007	JROD On 31-March-08			jRod	10.6300	10.6270	0.0137	0.0132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	JROD On 30-April-08			jRod	10.7800	10.7720	0.0141	0.0135	0.00
02/11/2007	JROD On 30-May-08			jRod	10.5700	10.5590	0.0194	0.0187	0.00
02/11/2007	JROD On 30-June-08			jRod	10.7000	10.6850	0.0203	0.0197	0.00
02/11/2007	JROD On 31-July-08			jRod	10.8200	10.7950	0.0208	0.0202	0.00
02/11/2007	JROD On 30-November-07			jRod	10.0100	10.0200	0.0058	0.0053	0.00
02/11/2007	JROD On 31-December-07			jRod	10.3600	10.3730	0.0067	0.0063	0.00
02/11/2007	OTH1 On 07-February-08			Index Future	261.3300	261.2080	261.3270	261.2080	0.00
02/11/2007	OTH1 On 02-May-08			Index Future	268.0900	267.9680	268.0900	267.9680	0.00
02/11/2007	OTH1 On 07-August-08			Index Future	251.9800	275.5550	251.9830	275.5550	0.00
02/11/2007	OTH1 On 06-November-08			Index Future	258.5700	282.7510	258.5670	282.7510	12.00
02/11/2007	R153 On 07-February-08			Bond Future	8.7000	8.7040	115.5328	115.5328	8,666.00
02/11/2007	R153 On 02-May-08			Bond Future	8.4900	8.4930	111.6820	111.6820	0.00
02/11/2007	R153 On 07-August-08			Bond Future	8.2800	8.2820	114.5562	114.5562	0.00
02/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	287	290	287	290	0.00
02/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1372	1375	1372	1375	0.00
02/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1496	1498	1496	1498	0.00
02/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	394	396	394	396	0.00
02/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2214	2218	2214	2218	0.00
02/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1788	1792	1788	1792	0.00
02/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	158	160	158	160	0.00
02/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1847	1850	1847	1850	0.00
02/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	80	81	80	81	0.00
02/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2377	2379	2377	2379	0.00
02/11/2007	R157 On 07-February-08			Bond Future	8.0300	8.0370	136.2012	136.1343	9,179.00
02/11/2007	R157 On 02-May-08			Bond Future	7.9100	7.9210	132.6411	132.5756	0.00
02/11/2007	R157 On 07-August-08			Bond Future	7.8100	7.8150	136.0572	135.9932	0.00
02/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	919	905	919	905	0.00
02/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2789	2841	2789	2841	0.00
02/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4409	4362	4409	4362	0.00
02/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	620	638	620	638	0.00
02/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3033	2999	3033	2999	0.00
02/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1794	1824	1794	1824	0.00
02/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5690	5637	5690	5637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	337	348	337	348	0.00
02/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	477	470	477	470	0.00
02/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4064	4124	4064	4124	0.00
02/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	221	218	221	218	0.00
02/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5555	5618	5555	5618	0.00
02/11/2007	R186 On 07-February-08			Bond Future	7.8400	7.8520	127.4465	127.3303	0.00
02/11/2007	R186 On 02-May-08			Bond Future	7.7700	7.7760	130.6262	130.5095	0.00
02/11/2007	R186 On 07-August-08			Bond Future	7.7000	7.7100	128.7511	128.6343	0.00
02/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2269	2231	2269	2231	0.00
02/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3346	3424	3346	3424	0.00
02/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5033	4969	5033	4969	0.00
02/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2345	2398	2345	2398	0.00
02/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	2543	2483	2543	2483	0.00
02/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	1961	2018	1961	2018	0.00
02/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1227	1206	1227	1206	0.00
02/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5301	5396	5301	5396	0.00
02/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	583	573	583	573	0.00
02/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7761	7867	7761	7867	0.00
02/11/2007	R196 On 07-February-08			Bond Future	9.3000	9.3040	105.2304	105.2265	0.00
02/11/2007	R196 On 02-May-08			Bond Future	9.0400	9.0370	102.5745	102.5784	0.00
02/11/2007	R196 On 07-August-08			Bond Future	8.7100	8.7000	105.1588	105.1620	0.00
02/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	142	142	142	142	0.00
02/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	683	687	683	687	0.00
02/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	319	322	319	322	0.00
02/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	352	351	352	351	0.00
02/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1845	1850	1845	1850	0.00
02/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1822	1824	1822	1824	0.00
02/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	87	87	87	87	0.00
02/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	875	879	875	879	0.00
02/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	50	51	50	51	0.00
02/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1087	1091	1087	1091	0.00
02/11/2007	R201 On 07-February-08			Bond Future	8.1100	8.1050	104.5913	104.5913	910.00
02/11/2007	R201 On 02-May-08			Bond Future	7.9800	7.9770	107.2013	107.2013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	R201 On 07-August-08			Bond Future	7.8600	7.8630	105.5983	105.5983	0.00
02/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	618	624	618	624	0.00
02/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2519	2525	2519	2525	0.00
02/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3247	3251	3247	3251	0.00
02/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	575	578	575	578	0.00
02/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2202	2205	2202	2205	0.00
02/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1511	1514	1511	1514	0.00
02/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	315	320	315	320	0.00
02/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3580	3584	3580	3584	0.00
02/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	143	146	143	146	0.00
02/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4795	4798	4795	4798	0.00
02/11/2007	R203 On 07-February-08			Bond Future	7.9800	7.9780	105.1870	105.1870	0.00
02/11/2007	R203 On 02-May-08			Bond Future	7.8800	7.8750	103.6221	103.6221	0.00
02/11/2007	R203 On 07-August-08			Bond Future	7.7800	7.7820	106.3608	106.3608	0.00
02/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	527	534	527	534	0.00
02/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3792	3799	3792	3799	0.00
02/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3408	3412	3408	3412	0.00
02/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	957	961	957	961	0.00
02/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1753	1757	1753	1757	0.00
02/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	1964	1967	1964	1967	0.00
02/11/2007	R204 On 07-February-08			Bond Future	7.9800	7.9850	101.3218	101.2500	3,331.00
02/11/2007	R204 On 02-May-08			Bond Future	7.8800	7.8910	103.8477	103.7762	0.00
02/11/2007	R204 On 07-August-08			Bond Future	7.8000	7.8080	102.5386	102.4678	0.00
02/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	999	988	999	988	0.00
02/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4489	4551	4489	4551	0.00
02/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3631	3587	3631	3587	0.00
02/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1039	1065	1039	1065	0.00
02/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1626	1595	1626	1595	0.00
02/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	1967	2007	1967	2007	0.00
02/11/2007	R206 On 07-February-08			Bond Future	8.0900	8.0910	97.8291	97.8291	0.00
02/11/2007	R206 On 02-May-08			Bond Future	7.9500	7.9540	100.2654	100.2654	0.00
02/11/2007	R206 On 07-August-08			Bond Future	7.8300	7.8270	99.1384	99.1384	0.00
02/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	518	523	518	523	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2087	2092	2087	2092	0.00
02/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2120	2123	2120	2123	0.00
02/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	813	817	813	817	0.00
02/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	2119	2122	2119	2122	0.00
02/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1376	1379	1376	1379	0.00
02/11/2007	R207 On 07-February-08			Bond Future	7.9500	7.9600	95.2192	95.1458	0.00
02/11/2007	R207 On 02-May-08			Bond Future	7.8700	7.8750	97.5883	97.5151	0.00
02/11/2007	R207 On 07-August-08			Bond Future	7.7900	7.7990	96.5134	96.4407	0.00
02/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	521	511	521	511	0.00
02/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3903	3967	3903	3967	0.00
02/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3792	3745	3792	3745	0.00
02/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1027	1054	1027	1054	0.00
02/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2538	2494	2538	2494	0.00
02/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1019	1047	1019	1047	0.00
02/11/2007	R209 On 07-February-08			Bond Future	7.5500	7.5630	87.1858	87.0842	6,590.00
02/11/2007	R209 On 02-May-08			Bond Future	7.4900	7.5000	86.1954	86.0926	0.00
02/11/2007	R209 On 07-August-08			Bond Future	7.4300	7.4440	88.4692	88.3656	0.00
02/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	470	460	470	460	0.00
02/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6411	6503	6411	6503	0.00
02/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4557	4499	4557	4499	0.00
02/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1949	1994	1949	1994	0.00
02/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3607	3526	3607	3526	0.00
02/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	427	450	427	450	0.00
02/11/2007	TRT1 On 07-February-08			Index Future	263.6700	263.6030	263.6710	263.6030	0.00
02/11/2007	TRT1 On 02-May-08			Index Future	270.5000	270.4240	270.4950	270.4240	0.00
02/11/2007	TRT1 On 07-August-08			Index Future	277.6200	278.1620	277.6160	278.1620	0.00
02/11/2007	TRT1 On 06-November-08			Index Future	284.8700	285.5260	284.8700	285.5260	400.00
05/11/2007	\$ / R On 17-March-08			Currency Future	6.7400	6.6677	6.7373	6.6677	20,919.00
05/11/2007	\$ / R On 13-June-08			Currency Future	6.8500	6.7660	6.8466	6.7660	2,527.00
05/11/2007	\$ / R On 14-December-07			Currency Future	6.6300	6.5741	6.6340	6.5741	25,355.00
05/11/2007	£ / R On 17-March-08			Currency Future	13.9500	13.7221	13.9548	13.7221	0.00
05/11/2007	£ / R On 13-June-08			Currency Future	14.1400	13.8764	14.1353	13.8764	0.00
05/11/2007	£ / R On 14-December-07			Currency Future	13.7800	13.5742	13.7839	13.5742	37.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	€ / R On 17-March-08			Currency Future	9.7700	9.6393	9.7704	9.6393	750.00
05/11/2007	€ / R On 13-June-08			Currency Future	9.9300	9.7815	9.9292	9.7815	0.00
05/11/2007	€ / R On 14-December-07			Currency Future	9.6100	9.4979	9.6140	9.4979	1.00
05/11/2007	ALBI On 07-February-08			Index Future	265.2800	265.7670	265.2800	265.7670	508.00
05/11/2007	ALBI On 02-May-08			Index Future	265.8100	266.2820	265.8060	266.2820	0.00
05/11/2007	ALBI On 07-August-08			Index Future	273.5100	273.9560	273.5130	273.9560	0.00
05/11/2007	ALBI On 06-November-08			Index Future	280.7100	281.1150	280.7110	281.1150	0.00
05/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	113968	118735	113968	118735	0.00
05/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1168	1065	1168	1065	0.00
05/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	41241	44174	41241	44174	0.00
05/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	33181	31354	33181	31354	0.00
05/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	101095	104733	101095	104733	0.00
05/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	15965	15173	15965	15173	0.00
05/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	165621	169299	165621	169299	0.00
05/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	8511	8149	8511	8149	0.00
05/11/2007	CRD1 On 07-February-08			Index Future	113.9000	114.0510	113.9030	114.0510	0.00
05/11/2007	CRD1 On 02-May-08			Index Future	116.8500	117.0030	116.8510	117.0030	0.00
05/11/2007	CRD1 On 07-August-08			Index Future	121.6000	121.7400	121.5980	121.7400	0.00
05/11/2007	CRD1 On 06-November-08			Index Future	122.9700	124.9210	122.9670	124.9210	8.00
05/11/2007	GOVI On 07-February-08			jGovi	266.4500	266.8950	266.4450	266.8950	5.00
05/11/2007	GOVI On 02-May-08			jGovi	273.3400	273.8020	273.3410	273.8020	0.00
05/11/2007	GOVI On 07-August-08			jGovi	280.5000	280.9690	280.4960	280.9690	0.00
05/11/2007	GOVI On 06-November-08			jGovi	287.6500	288.1310	287.6470	288.1310	60.00
05/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	28941	32080	28941	32080	0.00
05/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	14491	13130	14491	13130	0.00
05/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	101350	105450	101350	105450	0.00
05/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	7940	7430	7940	7430	0.00
05/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	87384	91006	87384	91006	0.00
05/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	22424	21316	22424	21316	0.00
05/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	148892	153116	148892	153116	0.00
05/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	12422	11806	12422	11806	0.00
05/11/2007	ILBI On 07-February-08			Index Future	294.6100	294.1920	294.6140	294.1920	0.00
05/11/2007	J153 On 31-August-10			jSwap	10.0800	10.0230	0.0664	0.0648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	J157 On 15-September-15			jSwap	9.0600	9.0210	0.0109	0.0128	0.00
05/11/2007	J186 On 21-December-26			jSwap	8.2500	8.2360	0.0730	0.0714	0.00
05/11/2007	J201 On 22-December-14			jSwap	9.1600	9.1260	0.0909	0.0888	0.00
05/11/2007	J203 On 15-September-17			jSwap	8.8800	8.8490	0.0902	0.0880	0.00
05/11/2007	J204 On 21-December-18			jSwap	8.8200	8.7870	0.0959	0.0937	0.00
05/11/2007	J207 On 15-January-20			jSwap	8.7300	8.7020	0.0555	0.0534	0.00
05/11/2007	JBAR On 21-December-05			jBar	10.7100	10.7130	10.7130	10.7130	0.00
05/11/2007	JFRA On 07-February-08			jFra	10.8200	10.7690	0.0263	0.0262	0.00
05/11/2007	JFRA On 05-February-09			jFra	10.0500	9.9520	0.0244	0.0242	0.00
05/11/2007	JFRA On 02-May-08			jFra	10.8000	10.7300	0.0279	0.0277	0.00
05/11/2007	JFRA On 07-May-09			jFra	9.7600	9.6600	0.0238	0.0235	0.00
05/11/2007	JFRA On 07-August-08			jFra	10.5800	10.5010	0.0257	0.0255	0.00
05/11/2007	JFRA On 06-August-09			jFra	9.4600	9.3570	0.0230	0.0228	0.00
05/11/2007	JFRA On 06-November-08			jFra	10.3200	10.2190	0.0251	0.0248	0.00
05/11/2007	JFRA On 05-November-09			jFra	9.1400	9.0980	0.0223	0.0222	0.00
05/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14612	14693	14612	14693	0.00
05/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6565	6761	6565	6761	0.00
05/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22400	22357	22400	22357	0.00
05/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22281	22474	22281	22474	0.00
05/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14673	14704	14673	14704	0.00
05/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13266	13465	13266	13465	0.00
05/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17735	17740	17735	17740	0.00
05/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16946	17130	16946	17130	0.00
05/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25770	25715	25770	25715	0.00
05/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	27093	27282	27093	27282	0.00
05/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20084	20044	20084	20044	0.00
05/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19912	20120	19912	20120	0.00
05/11/2007	JN02 On 07-February-08			jNote	10.1500	10.0680	0.1806	0.1794	0.00
05/11/2007	JN02 On 02-May-08			jNote	9.9200	9.8380	0.1783	0.1771	0.00
05/11/2007	JN02 On 07-August-08			jNote	9.6500	9.5720	0.1726	0.1714	0.00
05/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23358	22398	23358	22398	0.00
05/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	2953	3377	2953	3377	0.00
05/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	14000	13434	14000	13434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	13936	14774	13936	14774	0.00
05/11/2007	JN05 On 07-February-08			jNote	9.1900	9.1320	0.3617	0.3600	0.00
05/11/2007	JN05 On 02-May-08			jNote	9.0500	8.9940	0.3577	0.3561	0.00
05/11/2007	JN05 On 07-August-08			jNote	8.8900	8.8390	0.3522	0.3505	0.00
05/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	14212	13065	14212	13065	0.00
05/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6815	7865	6815	7865	0.00
05/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	7405	6824	7405	6824	0.00
05/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	23712	25373	23712	25373	0.00
05/11/2007	JN10 On 07-February-08			jNote	8.6600	8.6250	0.5666	0.5655	0.00
05/11/2007	JN10 On 02-May-08			jNote	8.5600	8.5290	0.5641	0.5629	0.00
05/11/2007	JN10 On 07-August-08			jNote	8.4600	8.4230	0.5595	0.5584	0.00
05/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2735	2422	2735	2422	0.00
05/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	24985	27013	24985	27013	0.00
05/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4496	4092	4496	4092	0.00
05/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	31824	33786	31824	33786	0.00
05/11/2007	JROD On 31-January-08			jRod	10.6700	10.6860	0.0068	0.0074	0.00
05/11/2007	JROD On 29-February-08			jRod	10.4300	10.4360	0.0121	0.0127	0.00
05/11/2007	JROD On 31-March-08			jRod	10.6200	10.6290	0.0132	0.0137	0.00
05/11/2007	JROD On 30-April-08			jRod	10.7700	10.7830	0.0136	0.0141	0.00
05/11/2007	JROD On 30-May-08			jRod	10.5600	10.5720	0.0188	0.0194	0.00
05/11/2007	JROD On 30-June-08			jRod	10.6900	10.7010	0.0198	0.0203	0.00
05/11/2007	JROD On 31-July-08			jRod	10.8100	10.8150	0.0203	0.0208	0.00
05/11/2007	JROD On 30-November-07			jRod	10.0000	10.0110	0.0052	0.0058	0.00
05/11/2007	JROD On 31-December-07			jRod	10.3400	10.3560	0.0062	0.0067	0.00
05/11/2007	OTH1 On 07-February-08			Index Future	260.6100	261.3270	260.6120	261.3270	0.00
05/11/2007	OTH1 On 02-May-08			Index Future	267.3600	268.0900	267.3570	268.0900	0.00
05/11/2007	OTH1 On 07-August-08			Index Future	251.3700	251.9830	251.3670	251.9830	0.00
05/11/2007	OTH1 On 06-November-08			Index Future	281.3500	258.5670	281.3500	258.5670	12.00
05/11/2007	R153 On 07-February-08			Bond Future	8.7600	8.7040	115.3903	115.5328	8,666.00
05/11/2007	R153 On 02-May-08			Bond Future	8.5500	8.4930	111.5509	111.6820	0.00
05/11/2007	R153 On 07-August-08			Bond Future	8.3400	8.2820	114.4388	114.5562	0.00
05/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	241	287	241	287	0.00
05/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1470	1372	1470	1372	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1399	1496	1399	1496	0.00
05/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	428	394	428	394	0.00
05/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2140	2214	2140	2214	0.00
05/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1832	1788	1832	1788	0.00
05/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	128	158	128	158	0.00
05/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1961	1847	1961	1847	0.00
05/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	63	80	63	80	0.00
05/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2503	2377	2503	2377	0.00
05/11/2007	R157 On 07-February-08			Bond Future	8.0700	8.0270	135.9341	136.2012	9,179.00
05/11/2007	R157 On 02-May-08			Bond Future	7.9500	7.9110	132.3791	132.6411	0.00
05/11/2007	R157 On 07-August-08			Bond Future	7.8500	7.8050	135.8017	136.0572	0.00
05/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	809	919	809	919	0.00
05/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2946	2789	2946	2789	0.00
05/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4193	4409	4193	4409	0.00
05/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	666	620	666	620	0.00
05/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2871	3033	2871	3033	0.00
05/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1888	1794	1888	1794	0.00
05/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5455	5690	5455	5690	0.00
05/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	364	337	364	337	0.00
05/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	408	477	408	477	0.00
05/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4262	4064	4262	4064	0.00
05/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	182	221	182	221	0.00
05/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5783	5555	5783	5555	0.00
05/11/2007	R186 On 07-February-08			Bond Future	7.8800	7.8420	126.9826	127.4465	0.00
05/11/2007	R186 On 02-May-08			Bond Future	7.8100	7.7660	130.1606	130.6262	0.00
05/11/2007	R186 On 07-August-08			Bond Future	7.7400	7.7000	128.2851	128.7511	0.00
05/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2024	2269	2024	2269	0.00
05/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3565	3346	3565	3346	0.00
05/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4715	5033	4715	5033	0.00
05/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2493	2345	2493	2345	0.00
05/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	2283	2543	2283	2543	0.00
05/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	2166	1961	2166	1961	0.00
05/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1062	1227	1062	1227	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5600	5301	5600	5301	0.00
05/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	487	583	487	583	0.00
05/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8128	7761	8128	7761	0.00
05/11/2007	R196 On 07-February-08			Bond Future	9.3700	9.3000	105.1579	105.2304	0.00
05/11/2007	R196 On 02-May-08			Bond Future	9.1200	9.0420	102.5180	102.5745	0.00
05/11/2007	R196 On 07-August-08			Bond Future	8.7900	8.7060	105.1168	105.1588	0.00
05/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	119	142	119	142	0.00
05/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	732	683	732	683	0.00
05/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	290	319	290	319	0.00
05/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	379	352	379	352	0.00
05/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1814	1845	1814	1845	0.00
05/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1833	1822	1833	1822	0.00
05/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	71	87	71	87	0.00
05/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	932	875	932	875	0.00
05/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	40	50	40	50	0.00
05/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1149	1087	1149	1087	0.00
05/11/2007	R201 On 07-February-08			Bond Future	8.1500	8.1050	104.3799	104.5913	910.00
05/11/2007	R201 On 02-May-08			Bond Future	8.0200	7.9770	106.9938	107.2013	0.00
05/11/2007	R201 On 07-August-08			Bond Future	7.9000	7.8630	105.3959	105.5983	0.00
05/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	541	618	541	618	0.00
05/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2653	2519	2653	2519	0.00
05/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3081	3247	3081	3247	0.00
05/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	616	575	616	575	0.00
05/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2079	2202	2079	2202	0.00
05/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1590	1511	1590	1511	0.00
05/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	267	315	267	315	0.00
05/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3743	3580	3743	3580	0.00
05/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	117	143	117	143	0.00
05/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4980	4795	4980	4795	0.00
05/11/2007	R203 On 07-February-08			Bond Future	8.0200	7.9780	104.9197	105.1870	0.00
05/11/2007	R203 On 02-May-08			Bond Future	7.9200	7.8750	103.3569	103.6221	0.00
05/11/2007	R203 On 07-August-08			Bond Future	7.8200	7.7820	106.0990	106.3608	0.00
05/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	451	527	451	527	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3984	3792	3984	3792	0.00
05/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3210	3408	3210	3408	0.00
05/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1024	957	1024	957	0.00
05/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1618	1753	1618	1753	0.00
05/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2090	1964	2090	1964	0.00
05/11/2007	R204 On 07-February-08			Bond Future	8.0200	7.9750	101.0349	101.3218	3,331.00
05/11/2007	R204 On 02-May-08			Bond Future	7.9200	7.8810	103.5623	103.8477	0.00
05/11/2007	R204 On 07-August-08			Bond Future	7.8400	7.7980	102.2558	102.5386	0.00
05/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	890	999	890	999	0.00
05/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4667	4489	4667	4489	0.00
05/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3419	3631	3419	3631	0.00
05/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1112	1039	1112	1039	0.00
05/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1484	1626	1484	1626	0.00
05/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2108	1967	2108	1967	0.00
05/11/2007	R206 On 07-February-08			Bond Future	8.1300	8.0910	97.6470	97.8291	0.00
05/11/2007	R206 On 02-May-08			Bond Future	7.9900	7.9540	100.0876	100.2654	0.00
05/11/2007	R206 On 07-August-08			Bond Future	7.8700	7.8270	98.9660	99.1384	0.00
05/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	452	518	452	518	0.00
05/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2203	2087	2203	2087	0.00
05/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1995	2120	1995	2120	0.00
05/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	866	813	866	813	0.00
05/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	2012	2119	2012	2119	0.00
05/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1441	1376	1441	1376	0.00
05/11/2007	R207 On 07-February-08			Bond Future	7.9900	7.9500	94.9261	95.2192	0.00
05/11/2007	R207 On 02-May-08			Bond Future	7.9100	7.8650	97.2960	97.5883	0.00
05/11/2007	R207 On 07-August-08			Bond Future	7.8300	7.7890	96.2229	96.5134	0.00
05/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	441	521	441	521	0.00
05/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4116	3903	4116	3903	0.00
05/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3572	3792	3572	3792	0.00
05/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1099	1027	1099	1027	0.00
05/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2345	2538	2345	2538	0.00
05/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1116	1019	1116	1019	0.00
05/11/2007	R209 On 07-February-08			Bond Future	7.6000	7.5530	86.6794	87.1858	6,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	R209 On 02-May-08			Bond Future	7.5400	7.4900	85.6837	86.1954	0.00
05/11/2007	R209 On 07-August-08			Bond Future	7.4800	7.4340	87.9532	88.4692	0.00
05/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	374	470	374	470	0.00
05/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6821	6411	6821	6411	0.00
05/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4207	4557	4207	4557	0.00
05/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2111	1949	2111	1949	0.00
05/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3195	3607	3195	3607	0.00
05/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	531	427	531	427	0.00
05/11/2007	TRT1 On 07-February-08			Index Future	263.2200	263.6710	263.2190	263.6710	0.00
05/11/2007	TRT1 On 02-May-08			Index Future	270.0300	270.4950	270.0310	270.4950	0.00
05/11/2007	TRT1 On 07-August-08			Index Future	277.1900	277.6160	277.1940	277.6160	0.00
05/11/2007	TRT1 On 06-November-08			Index Future	284.1600	284.8700	284.1640	284.8700	400.00
06/11/2007	\$ / R On 17-March-08			Currency Future	6.7100	6.7373	6.7087	6.7373	20,962.00
06/11/2007	\$ / R On 13-June-08			Currency Future	6.7700	6.8466	6.7671	6.8466	2,547.00
06/11/2007	\$ / R On 14-December-07			Currency Future	6.5600	6.6340	6.5569	6.6340	24,092.00
06/11/2007	£ / R On 17-March-08			Currency Future	13.9500	13.9548	13.9525	13.9548	0.00
06/11/2007	£ / R On 13-June-08			Currency Future	14.0300	14.1353	14.0294	14.1353	0.00
06/11/2007	£ / R On 14-December-07			Currency Future	13.6800	13.7839	13.6778	13.7839	37.00
06/11/2007	€ / R On 17-March-08			Currency Future	9.7800	9.7704	9.7819	9.7704	751.00
06/11/2007	€ / R On 13-June-08			Currency Future	9.8700	9.9292	9.8679	9.9292	0.00
06/11/2007	€ / R On 14-December-07			Currency Future	9.5500	9.6140	9.5534	9.6140	1.00
06/11/2007	ALBI On 07-February-08			Index Future	266.0600	265.2800	266.0580	265.2800	508.00
06/11/2007	ALBI On 02-May-08			Index Future	266.6400	265.8060	266.6370	265.8060	0.00
06/11/2007	ALBI On 07-August-08			Index Future	274.3800	273.5130	274.3750	273.5130	0.00
06/11/2007	ALBI On 06-November-08			Index Future	281.6000	280.7110	281.5990	280.7110	0.00
06/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	121431	113968	121431	113968	0.00
06/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	851	1168	851	1168	0.00
06/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	45785	41241	45785	41241	0.00
06/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	29415	33181	29415	33181	0.00
06/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	107789	101095	107789	101095	0.00
06/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	14039	15965	14039	15965	0.00
06/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	173453	165621	173453	165621	0.00
06/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	7463	8511	7463	8511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2007	CRD1 On 07-February-08			Index Future	114.1400	113.9030	114.1410	113.9030	0.00
06/11/2007	CRD1 On 02-May-08			Index Future	117.1000	116.8510	117.0950	116.8510	0.00
06/11/2007	CRD1 On 07-August-08			Index Future	121.6100	121.5980	121.6050	121.5980	0.00
06/11/2007	CRD1 On 06-November-08			Index Future	123.2300	122.9670	123.2250	122.9670	8.00
06/11/2007	GOVI On 07-February-08			jGovi	267.1800	266.4450	267.1760	266.4450	5.00
06/11/2007	GOVI On 02-May-08			jGovi	274.0900	273.3410	274.0920	273.3410	0.00
06/11/2007	GOVI On 07-August-08			jGovi	281.2700	280.4960	281.2670	280.4960	0.00
06/11/2007	GOVI On 06-November-08			jGovi	288.4400	287.6470	288.4390	287.6470	60.00
06/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	33506	28941	33506	28941	0.00
06/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	11746	14491	11746	14491	0.00
06/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	107697	101350	107697	101350	0.00
06/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	6777	7940	6777	7940	0.00
06/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	92886	87384	92886	87384	0.00
06/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	20216	22424	20216	22424	0.00
06/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	155552	148892	155552	148892	0.00
06/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	11162	12422	11162	12422	0.00
06/11/2007	ILBI On 07-February-08			Index Future	295.3000	294.6140	295.2960	294.6140	0.00
06/11/2007	J153 On 31-August-10			jSwap	10.0600	10.0840	0.0659	0.0664	0.00
06/11/2007	J157 On 15-September-15			jSwap	8.9900	9.0550	0.0149	0.0109	0.00
06/11/2007	J186 On 21-December-26			jSwap	8.1800	8.2530	0.0664	0.0730	0.00
06/11/2007	J201 On 22-December-14			jSwap	9.1000	9.1640	0.0874	0.0909	0.00
06/11/2007	J203 On 15-September-17			jSwap	8.8000	8.8840	0.0853	0.0902	0.00
06/11/2007	J204 On 21-December-18			jSwap	8.7500	8.8180	0.0909	0.0959	0.00
06/11/2007	J207 On 15-January-20			jSwap	8.6600	8.7300	0.0504	0.0555	0.00
06/11/2007	JBAR On 21-December-05			jBar	10.7200	10.7130	10.7170	10.7130	0.00
06/11/2007	JFRA On 07-February-08			jFra	10.8200	10.8150	0.0263	0.0263	0.00
06/11/2007	JFRA On 05-February-09			jFra	10.0300	10.0490	0.0244	0.0244	0.00
06/11/2007	JFRA On 02-May-08			jFra	10.8000	10.7950	0.0279	0.0279	0.00
06/11/2007	JFRA On 07-May-09			jFra	9.7500	9.7610	0.0237	0.0238	0.00
06/11/2007	JFRA On 07-August-08			jFra	10.5800	10.5750	0.0257	0.0257	0.00
06/11/2007	JFRA On 06-August-09			jFra	9.4500	9.4570	0.0230	0.0230	0.00
06/11/2007	JFRA On 06-November-08			jFra	10.2900	10.3210	0.0250	0.0251	0.00
06/11/2007	JFRA On 05-November-09			jFra	9.0900	9.1410	0.0222	0.0223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14565	14612	14565	14612	0.00
06/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6511	6565	6511	6565	0.00
06/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22352	22400	22352	22400	0.00
06/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22281	22281	22281	22281	0.00
06/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14645	14673	14645	14673	0.00
06/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13217	13266	13217	13266	0.00
06/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17711	17735	17711	17735	0.00
06/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16907	16946	16907	16946	0.00
06/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25738	25770	25738	25770	0.00
06/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	27085	27093	27085	27093	0.00
06/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20024	20084	20024	20084	0.00
06/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19919	19912	19919	19912	0.00
06/11/2007	JN02 On 07-February-08			jNote	10.1400	10.1460	0.1804	0.1806	0.00
06/11/2007	JN02 On 02-May-08			jNote	9.9000	9.9160	0.1780	0.1783	0.00
06/11/2007	JN02 On 07-August-08			jNote	9.6100	9.6450	0.1720	0.1726	0.00
06/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23157	23358	23157	23358	0.00
06/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	2958	2953	2958	2953	0.00
06/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13801	14000	13801	14000	0.00
06/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	14061	13936	14061	13936	0.00
06/11/2007	JN05 On 07-February-08			jNote	9.1200	9.1880	0.3592	0.3617	0.00
06/11/2007	JN05 On 02-May-08			jNote	8.9700	9.0500	0.3551	0.3577	0.00
06/11/2007	JN05 On 07-August-08			jNote	8.8100	8.8940	0.3492	0.3522	0.00
06/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	12472	14212	12472	14212	0.00
06/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7943	6815	7943	6815	0.00
06/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	6425	7405	6425	7405	0.00
06/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	25882	23712	25882	23712	0.00
06/11/2007	JN10 On 07-February-08			jNote	8.5800	8.6600	0.5630	0.5666	0.00
06/11/2007	JN10 On 02-May-08			jNote	8.4800	8.5640	0.5604	0.5641	0.00
06/11/2007	JN10 On 07-August-08			jNote	8.3700	8.4550	0.5558	0.5595	0.00
06/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1807	2735	1807	2735	0.00
06/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	29579	24985	29579	24985	0.00
06/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	3365	4496	3365	4496	0.00
06/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	36411	31824	36411	31824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2007	JROD On 31-January-08			jRod	10.6600	10.6690	0.0068	0.0068	0.00
06/11/2007	JROD On 29-February-08			jRod	10.4300	10.4280	0.0122	0.0121	0.00
06/11/2007	JROD On 31-March-08			jRod	10.6500	10.6210	0.0133	0.0132	0.00
06/11/2007	JROD On 30-April-08			jRod	10.8200	10.7730	0.0138	0.0136	0.00
06/11/2007	JROD On 30-May-08			jRod	10.6000	10.5640	0.0191	0.0188	0.00
06/11/2007	JROD On 30-June-08			jRod	10.7400	10.6940	0.0201	0.0198	0.00
06/11/2007	JROD On 31-July-08			jRod	10.8600	10.8090	0.0206	0.0203	0.00
06/11/2007	JROD On 30-November-07			jRod	10.0000	10.0000	0.0052	0.0052	0.00
06/11/2007	JROD On 31-December-07			jRod	10.3300	10.3400	0.0062	0.0062	0.00
06/11/2007	OTH1 On 07-February-08			Index Future	261.6700	260.6120	261.6710	260.6120	0.00
06/11/2007	OTH1 On 02-May-08			Index Future	268.4400	267.3570	268.4440	267.3570	0.00
06/11/2007	OTH1 On 07-August-08			Index Future	252.4900	251.3670	252.4900	251.3670	0.00
06/11/2007	OTH1 On 06-November-08			Index Future	282.5000	281.3500	282.4960	281.3500	12.00
06/11/2007	R153 On 07-February-08			Bond Future	8.7100	8.7640	115.5090	115.3903	8,666.00
06/11/2007	R153 On 02-May-08			Bond Future	8.5000	8.5530	111.6602	111.5509	0.00
06/11/2007	R153 On 07-August-08			Bond Future	8.2900	8.3420	114.5366	114.4388	0.00
06/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	268	241	268	241	0.00
06/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1378	1470	1378	1470	0.00
06/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1472	1399	1472	1399	0.00
06/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	393	428	393	428	0.00
06/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2189	2140	2189	2140	0.00
06/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1783	1832	1783	1832	0.00
06/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	145	128	145	128	0.00
06/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1858	1961	1858	1961	0.00
06/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	71	63	71	63	0.00
06/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2393	2503	2393	2503	0.00
06/11/2007	R157 On 07-February-08			Bond Future	8.0100	8.0670	136.3350	135.9341	9,179.00
06/11/2007	R157 On 02-May-08			Bond Future	7.8900	7.9510	132.7724	132.3791	0.00
06/11/2007	R157 On 07-August-08			Bond Future	7.7900	7.8450	136.1851	135.8017	0.00
06/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	932	809	932	809	0.00
06/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2668	2946	2668	2946	0.00
06/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4497	4193	4497	4193	0.00
06/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	577	666	577	666	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3093	2871	3093	2871	0.00
06/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1725	1888	1725	1888	0.00
06/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5793	5455	5793	5455	0.00
06/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	308	364	308	364	0.00
06/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	480	408	480	408	0.00
06/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	3933	4262	3933	4262	0.00
06/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	219	182	219	182	0.00
06/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5419	5783	5419	5783	0.00
06/11/2007	R186 On 07-February-08			Bond Future	7.8200	7.8820	127.6795	126.9826	0.00
06/11/2007	R186 On 02-May-08			Bond Future	7.7500	7.8060	130.8600	130.1606	0.00
06/11/2007	R186 On 07-August-08			Bond Future	7.6800	7.7400	128.9850	128.2851	0.00
06/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2317	2024	2317	2024	0.00
06/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3161	3565	3161	3565	0.00
06/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5145	4715	5145	4715	0.00
06/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2224	2493	2224	2493	0.00
06/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	2658	2283	2658	2283	0.00
06/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	1842	2166	1842	2166	0.00
06/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1246	1062	1246	1062	0.00
06/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5087	5600	5087	5600	0.00
06/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	586	487	586	487	0.00
06/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7530	8128	7530	8128	0.00
06/11/2007	R196 On 07-February-08			Bond Future	9.3200	9.3740	105.2128	105.1579	0.00
06/11/2007	R196 On 02-May-08			Bond Future	9.0500	9.1150	102.5707	102.5180	0.00
06/11/2007	R196 On 07-August-08			Bond Future	8.7100	8.7850	105.1583	105.1168	0.00
06/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	131	119	131	119	0.00
06/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	690	732	690	732	0.00
06/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	314	290	314	290	0.00
06/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	350	379	350	379	0.00
06/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1832	1814	1832	1814	0.00
06/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1809	1833	1809	1833	0.00
06/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	79	71	79	71	0.00
06/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	885	932	885	932	0.00
06/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	45	40	45	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1099	1149	1099	1149	0.00
06/11/2007	R201 On 07-February-08			Bond Future	8.0900	8.1450	104.6972	104.3799	910.00
06/11/2007	R201 On 02-May-08			Bond Future	7.9600	8.0170	107.3052	106.9938	0.00
06/11/2007	R201 On 07-August-08			Bond Future	7.8400	7.9030	105.6997	105.3959	0.00
06/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	626	541	626	541	0.00
06/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2420	2653	2420	2653	0.00
06/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3313	3081	3313	3081	0.00
06/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	537	616	537	616	0.00
06/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2247	2079	2247	2079	0.00
06/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1454	1590	1454	1590	0.00
06/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	316	267	316	267	0.00
06/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3474	3743	3474	3743	0.00
06/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	141	117	141	117	0.00
06/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4687	4980	4687	4980	0.00
06/11/2007	R203 On 07-February-08			Bond Future	7.9600	8.0180	105.3209	104.9197	0.00
06/11/2007	R203 On 02-May-08			Bond Future	7.8600	7.9150	103.7550	103.3569	0.00
06/11/2007	R203 On 07-August-08			Bond Future	7.7600	7.8220	106.4921	106.0990	0.00
06/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	532	451	532	451	0.00
06/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3663	3984	3663	3984	0.00
06/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3483	3210	3483	3210	0.00
06/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	899	1024	899	1024	0.00
06/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1805	1618	1805	1618	0.00
06/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	1884	2090	1884	2090	0.00
06/11/2007	R204 On 07-February-08			Bond Future	7.9700	8.0150	101.3936	101.0349	3,331.00
06/11/2007	R204 On 02-May-08			Bond Future	7.8700	7.9210	103.9192	103.5623	0.00
06/11/2007	R204 On 07-August-08			Bond Future	7.7900	7.8380	102.6095	102.2558	0.00
06/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	978	890	978	890	0.00
06/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4397	4667	4397	4667	0.00
06/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3661	3419	3661	3419	0.00
06/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	997	1112	997	1112	0.00
06/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1647	1484	1647	1484	0.00
06/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	1917	2108	1917	2108	0.00
06/11/2007	R206 On 07-February-08			Bond Future	8.0700	8.1310	97.9202	97.6470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2007	R206 On 02-May-08			Bond Future	7.9300	7.9940	100.3545	100.0876	0.00
06/11/2007	R206 On 07-August-08			Bond Future	7.8100	7.8670	99.2248	98.9660	0.00
06/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	525	452	525	452	0.00
06/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2003	2203	2003	2203	0.00
06/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2165	1995	2165	1995	0.00
06/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	769	866	769	866	0.00
06/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	2157	2012	2157	2012	0.00
06/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1328	1441	1328	1441	0.00
06/11/2007	R207 On 07-February-08			Bond Future	7.9300	7.9900	95.3662	94.9261	0.00
06/11/2007	R207 On 02-May-08			Bond Future	7.8500	7.9050	97.7349	97.2960	0.00
06/11/2007	R207 On 07-August-08			Bond Future	7.7700	7.8290	96.6591	96.2229	0.00
06/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	528	441	528	441	0.00
06/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3763	4116	3763	4116	0.00
06/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3876	3572	3876	3572	0.00
06/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	964	1099	964	1099	0.00
06/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2623	2345	2623	2345	0.00
06/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	958	1116	958	1116	0.00
06/11/2007	R209 On 07-February-08			Bond Future	7.5400	7.6030	87.2877	86.6794	6,590.00
06/11/2007	R209 On 02-May-08			Bond Future	7.4800	7.5400	86.2983	85.6837	0.00
06/11/2007	R209 On 07-August-08			Bond Future	7.4200	7.4840	88.5731	87.9532	0.00
06/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	457	374	457	374	0.00
06/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6297	6821	6297	6821	0.00
06/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4592	4207	4592	4207	0.00
06/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1882	2111	1882	2111	0.00
06/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3684	3195	3684	3195	0.00
06/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	400	531	400	531	0.00
06/11/2007	TRT1 On 07-February-08			Index Future	263.9500	263.2190	263.9500	263.2190	0.00
06/11/2007	TRT1 On 02-May-08			Index Future	270.7800	270.0310	270.7820	270.0310	0.00
06/11/2007	TRT1 On 07-August-08			Index Future	278.0200	277.1940	278.0160	277.1940	0.00
06/11/2007	TRT1 On 06-November-08			Index Future	284.9600	284.1640	284.9560	284.1640	400.00
07/11/2007	\$/ R On 17-March-08			Currency Future	6.6200	6.7087	6.6185	6.7087	20,976.00
07/11/2007	\$/ R On 13-June-08			Currency Future	6.7300	6.7671	6.7270	6.7671	2,597.00
07/11/2007	\$/ R On 14-December-07			Currency Future	6.5200	6.5569	6.5158	6.5569	24,090.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	£ / R On 17-March-08			Currency Future	13.8700	13.9525	13.8702	13.9525	0.00
07/11/2007	£ / R On 13-June-08			Currency Future	14.0500	14.0294	14.0535	14.0294	0.00
07/11/2007	£ / R On 14-December-07			Currency Future	13.7000	13.6778	13.6962	13.6778	37.00
07/11/2007	€ / R On 17-March-08			Currency Future	9.7300	9.7819	9.7274	9.7819	751.00
07/11/2007	€ / R On 13-June-08			Currency Future	9.8900	9.8679	9.8880	9.8679	0.00
07/11/2007	€ / R On 14-December-07			Currency Future	9.5700	9.5534	9.5693	9.5534	1.00
07/11/2007	ALBI On 07-February-08			Index Future	265.4700	266.0580	265.4710	266.0580	508.00
07/11/2007	ALBI On 02-May-08			Index Future	265.9800	266.6370	265.9750	266.6370	0.00
07/11/2007	ALBI On 07-August-08			Index Future	273.7200	274.3750	273.7190	274.3750	0.00
07/11/2007	ALBI On 06-November-08			Index Future	280.9600	281.5990	280.9640	281.5990	0.00
07/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	115739	121431	115739	121431	0.00
07/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1029	851	1029	851	0.00
07/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	41956	45785	41956	45785	0.00
07/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	32206	29415	32206	29415	0.00
07/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	102564	107789	102564	107789	0.00
07/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	15374	14039	15374	14039	0.00
07/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	167777	173453	167777	173453	0.00
07/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	8137	7463	8137	7463	0.00
07/11/2007	CRD1 On 07-February-08			Index Future	113.9300	114.1410	113.9320	114.1410	0.00
07/11/2007	CRD1 On 02-May-08			Index Future	116.8800	117.0950	116.8820	117.0950	0.00
07/11/2007	CRD1 On 07-August-08			Index Future	121.4200	121.6050	121.4150	121.6050	0.00
07/11/2007	CRD1 On 06-November-08			Index Future	124.6300	123.2250	124.6280	123.2250	8.00
07/11/2007	GOVI On 07-February-08			jGovi	266.6100	267.1760	266.6070	267.1760	5.00
07/11/2007	GOVI On 02-May-08			jGovi	273.5100	274.0920	273.5090	274.0920	0.00
07/11/2007	GOVI On 07-August-08			jGovi	280.6700	281.2670	280.6700	281.2670	0.00
07/11/2007	GOVI On 06-November-08			jGovi	287.8300	288.4390	287.8310	288.4390	60.00
07/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	29729	33506	29729	33506	0.00
07/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	13659	11746	13659	11746	0.00
07/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	102646	107697	102646	107697	0.00
07/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	7556	6777	7556	6777	0.00
07/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	88478	92886	88478	92886	0.00
07/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	21778	20216	21778	20216	0.00
07/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	150346	155552	150346	155552	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	12036	11162	12036	11162	0.00
07/11/2007	ILBI On 07-February-08			Index Future	296.6900	295.2960	296.6900	295.2960	0.00
07/11/2007	J153 On 31-August-10			jSwap	10.1300	10.0620	0.0675	0.0659	0.00
07/11/2007	J157 On 15-September-15			jSwap	9.0000	8.9850	0.0139	0.0149	0.00
07/11/2007	J186 On 21-December-26			jSwap	8.2000	8.1810	0.0679	0.0664	0.00
07/11/2007	J201 On 22-December-14			jSwap	9.1200	9.0970	0.0884	0.0874	0.00
07/11/2007	J203 On 15-September-17			jSwap	8.8200	8.8040	0.0865	0.0853	0.00
07/11/2007	J204 On 21-December-18			jSwap	8.7700	8.7450	0.0924	0.0909	0.00
07/11/2007	J207 On 15-January-20			jSwap	8.6800	8.6600	0.0520	0.0504	0.00
07/11/2007	JBAR On 21-December-05			jBar	10.7800	10.7170	10.7750	10.7170	0.00
07/11/2007	JFRA On 07-February-08			jFra	10.8800	10.8180	0.0264	0.0263	0.00
07/11/2007	JFRA On 05-February-09			jFra	10.0800	10.0290	0.0245	0.0244	0.00
07/11/2007	JFRA On 02-May-08			jFra	10.8600	10.8030	0.0281	0.0279	0.00
07/11/2007	JFRA On 07-May-09			jFra	9.8100	9.7540	0.0239	0.0237	0.00
07/11/2007	JFRA On 07-August-08			jFra	10.6300	10.5810	0.0258	0.0257	0.00
07/11/2007	JFRA On 06-August-09			jFra	9.5100	9.4470	0.0232	0.0230	0.00
07/11/2007	JFRA On 06-November-08			jFra	10.3700	10.2930	0.0252	0.0250	0.00
07/11/2007	JFRA On 05-November-09			jFra	9.2000	9.0900	0.0224	0.0222	0.00
07/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14633	14565	14633	14565	0.00
07/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6388	6511	6388	6511	0.00
07/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22386	22352	22386	22352	0.00
07/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22196	22281	22196	22281	0.00
07/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14676	14645	14676	14645	0.00
07/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13111	13217	13111	13217	0.00
07/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17734	17711	17734	17711	0.00
07/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16821	16907	16821	16907	0.00
07/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25793	25738	25793	25738	0.00
07/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26982	27085	26982	27085	0.00
07/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20093	20024	20093	20024	0.00
07/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19792	19919	19792	19919	0.00
07/11/2007	JN02 On 07-February-08			jNote	10.2000	10.1350	0.1815	0.1804	0.00
07/11/2007	JN02 On 02-May-08			jNote	9.9700	9.8980	0.1791	0.1780	0.00
07/11/2007	JN02 On 07-August-08			jNote	9.6900	9.6140	0.1732	0.1720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24025	23157	24025	23157	0.00
07/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	2686	2958	2686	2958	0.00
07/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	14357	13801	14357	13801	0.00
07/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	13420	14061	13420	14061	0.00
07/11/2007	JN05 On 07-February-08			jNote	9.1400	9.1150	0.3599	0.3592	0.00
07/11/2007	JN05 On 02-May-08			jNote	9.0000	8.9710	0.3558	0.3551	0.00
07/11/2007	JN05 On 07-August-08			jNote	8.8300	8.8070	0.3499	0.3492	0.00
07/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	13074	12472	13074	12472	0.00
07/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7407	7943	7407	7943	0.00
07/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	6704	6425	6704	6425	0.00
07/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	25080	25882	25080	25882	0.00
07/11/2007	JN10 On 07-February-08			jNote	8.6000	8.5770	0.5637	0.5630	0.00
07/11/2007	JN10 On 02-May-08			jNote	8.5000	8.4790	0.5611	0.5604	0.00
07/11/2007	JN10 On 07-August-08			jNote	8.3900	8.3690	0.5565	0.5558	0.00
07/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1966	1807	1966	1807	0.00
07/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	28392	29579	28392	29579	0.00
07/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	3576	3365	3576	3365	0.00
07/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	35273	36411	35273	36411	0.00
07/11/2007	JROD On 31-January-08			jRod	10.7100	10.6610	0.0069	0.0068	0.00
07/11/2007	JROD On 29-February-08			jRod	10.4600	10.4340	0.0123	0.0122	0.00
07/11/2007	JROD On 31-March-08			jRod	10.6700	10.6450	0.0134	0.0133	0.00
07/11/2007	JROD On 30-April-08			jRod	10.8400	10.8170	0.0139	0.0138	0.00
07/11/2007	JROD On 30-May-08			jRod	10.6200	10.6040	0.0192	0.0191	0.00
07/11/2007	JROD On 30-June-08			jRod	10.7600	10.7400	0.0202	0.0201	0.00
07/11/2007	JROD On 31-July-08			jRod	10.8800	10.8580	0.0208	0.0206	0.00
07/11/2007	JROD On 30-November-07			jRod	10.0000	9.9950	0.0052	0.0052	0.00
07/11/2007	JROD On 31-December-07			jRod	10.3500	10.3270	0.0062	0.0062	0.00
07/11/2007	OTH1 On 07-February-08			Index Future	260.9600	261.6710	260.9610	261.6710	0.00
07/11/2007	OTH1 On 02-May-08			Index Future	267.7200	268.4440	267.7170	268.4440	0.00
07/11/2007	OTH1 On 07-August-08			Index Future	251.6800	252.4900	251.6770	252.4900	0.00
07/11/2007	OTH1 On 06-November-08			Index Future	258.3400	282.4960	258.3380	282.4960	12.00
07/11/2007	R153 On 07-February-08			Bond Future	8.7500	8.7140	115.4141	115.5090	8,666.00
07/11/2007	R153 On 02-May-08			Bond Future	8.5400	8.5030	111.5728	111.6602	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	R153 On 07-August-08			Bond Future	8.3300	8.2920	114.4583	114.5366	0.00
07/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	241	268	241	268	0.00
07/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1446	1378	1446	1378	0.00
07/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1409	1472	1409	1472	0.00
07/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	417	393	417	393	0.00
07/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2143	2189	2143	2189	0.00
07/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1816	1783	1816	1783	0.00
07/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	128	145	128	145	0.00
07/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1936	1858	1936	1858	0.00
07/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	62	71	62	71	0.00
07/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2478	2393	2478	2393	0.00
07/11/2007	R157 On 07-February-08			Bond Future	8.0500	8.0070	136.0675	136.3350	9,179.00
07/11/2007	R157 On 02-May-08			Bond Future	7.9300	7.8910	132.5100	132.7724	0.00
07/11/2007	R157 On 07-August-08			Bond Future	7.8300	7.7850	135.9293	136.1851	0.00
07/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	836	932	836	932	0.00
07/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2839	2668	2839	2668	0.00
07/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4286	4497	4286	4497	0.00
07/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	628	577	628	577	2,000.00
07/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2937	3093	2937	3093	0.00
07/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1826	1725	1826	1725	0.00
07/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5562	5793	5562	5793	0.00
07/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	339	308	339	308	0.00
07/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	421	480	421	480	0.00
07/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4141	3933	4141	3933	0.00
07/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	187	219	187	219	0.00
07/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5655	5419	5655	5419	0.00
07/11/2007	R186 On 07-February-08			Bond Future	7.8600	7.8220	127.2142	127.6795	0.00
07/11/2007	R186 On 02-May-08			Bond Future	7.7900	7.7460	130.3931	130.8600	0.00
07/11/2007	R186 On 07-August-08			Bond Future	7.8100	7.6800	127.4872	128.9850	0.00
07/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2095	2317	2095	2317	0.00
07/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3404	3161	3404	3161	0.00
07/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4840	5145	4840	5145	0.00
07/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2385	2224	2385	2224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	1885	2658	1885	2658	0.00
07/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	2567	1842	2567	1842	0.00
07/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1101	1246	1101	1246	0.00
07/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5407	5087	5407	5087	0.00
07/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	504	586	504	586	0.00
07/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7914	7530	7914	7530	0.00
07/11/2007	R196 On 07-February-08			Bond Future	9.3700	9.3180	105.1599	105.2128	0.00
07/11/2007	R196 On 02-May-08			Bond Future	9.1100	9.0470	102.5257	102.5707	0.00
07/11/2007	R196 On 07-August-08			Bond Future	8.7600	8.7070	105.1296	105.1583	0.00
07/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	117	131	117	131	0.00
07/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	728	690	728	690	0.00
07/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	291	314	291	314	0.00
07/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	373	350	373	350	0.00
07/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1814	1832	1814	1832	0.00
07/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1820	1809	1820	1809	0.00
07/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	69	79	69	79	0.00
07/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	928	885	928	885	0.00
07/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	38	45	38	45	0.00
07/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1145	1099	1145	1099	0.00
07/11/2007	R201 On 07-February-08			Bond Future	8.1400	8.0850	104.4063	104.6972	910.00
07/11/2007	R201 On 02-May-08			Bond Future	8.0100	7.9570	107.0197	107.3052	0.00
07/11/2007	R201 On 07-August-08			Bond Future	7.9000	7.8430	105.4212	105.6997	0.00
07/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	536	626	536	626	0.00
07/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2622	2420	2622	2420	0.00
07/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3093	3313	3093	3313	0.00
07/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	603	537	603	537	0.00
07/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2086	2247	2086	2247	0.00
07/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1572	1454	1572	1454	0.00
07/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	263	316	263	316	0.00
07/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3712	3474	3712	3474	0.00
07/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	114	141	114	141	0.00
07/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4951	4687	4951	4687	0.00
07/11/2007	R203 On 07-February-08			Bond Future	8.0000	7.9580	105.0533	105.3209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	R203 On 02-May-08			Bond Future	7.9000	7.8550	103.4894	103.7550	0.00
07/11/2007	R203 On 07-August-08			Bond Future	7.8000	7.7620	106.2298	106.4921	0.00
07/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	466	532	466	532	0.00
07/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3865	3663	3865	3663	0.00
07/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3291	3483	3291	3483	0.00
07/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	973	899	973	899	0.00
07/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1673	1805	1673	1805	0.00
07/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2014	1884	2014	1884	0.00
07/11/2007	R204 On 07-February-08			Bond Future	8.0100	7.9650	101.1065	101.3936	3,331.00
07/11/2007	R204 On 02-May-08			Bond Future	7.9100	7.8710	103.6336	103.9192	0.00
07/11/2007	R204 On 07-August-08			Bond Future	7.8300	7.7880	102.3264	102.6095	0.00
07/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	889	978	889	978	0.00
07/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4595	4397	4595	4397	0.00
07/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3457	3661	3457	3661	0.00
07/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1079	997	1079	997	0.00
07/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1510	1647	1510	1647	0.00
07/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2063	1917	2063	1917	0.00
07/11/2007	R206 On 07-February-08			Bond Future	8.1300	8.0710	97.6698	97.9202	0.00
07/11/2007	R206 On 02-May-08			Bond Future	7.9900	7.9340	100.1098	100.3545	0.00
07/11/2007	R206 On 07-August-08			Bond Future	7.8600	7.8070	98.9875	99.2248	0.00
07/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	448	525	448	525	0.00
07/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2176	2003	2176	2003	0.00
07/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2001	2165	2001	2165	0.00
07/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	850	769	850	769	0.00
07/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	2018	2157	2018	2157	0.00
07/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1426	1328	1426	1328	0.00
07/11/2007	R207 On 07-February-08			Bond Future	7.9700	7.9300	95.0725	95.3662	0.00
07/11/2007	R207 On 02-May-08			Bond Future	7.8900	7.8450	97.4420	97.7349	0.00
07/11/2007	R207 On 07-August-08			Bond Future	7.8100	7.7690	96.3680	96.6591	0.00
07/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	458	528	458	528	0.00
07/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3987	3763	3987	3763	0.00
07/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3663	3876	3663	3876	0.00
07/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1044	964	1044	964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2431	2623	2431	2623	0.00
07/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1056	958	1056	958	0.00
07/11/2007	R209 On 07-February-08			Bond Future	7.5900	7.5430	86.8308	87.2877	6,590.00
07/11/2007	R209 On 02-May-08			Bond Future	7.5300	7.4800	85.8367	86.2983	0.00
07/11/2007	R209 On 07-August-08			Bond Future	7.4700	7.4240	88.1075	88.5731	0.00
07/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	382	457	382	457	0.00
07/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6678	6297	6678	6297	0.00
07/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4287	4592	4287	4592	0.00
07/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2038	1882	2038	1882	0.00
07/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3311	3684	3311	3684	0.00
07/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	492	400	492	400	0.00
07/11/2007	TRT1 On 07-February-08			Index Future	263.3800	263.9500	263.3840	263.9500	0.00
07/11/2007	TRT1 On 02-May-08			Index Future	270.2000	270.7820	270.2020	270.7820	0.00
07/11/2007	TRT1 On 07-August-08			Index Future	277.3800	278.0160	277.3830	278.0160	0.00
07/11/2007	TRT1 On 06-November-08			Index Future	284.7200	284.9560	284.7240	284.9560	400.00
08/11/2007	\$ / R On 17-March-08			Currency Future	6.6300	6.6185	6.6348	6.6185	20,983.00
08/11/2007	\$ / R On 13-June-08			Currency Future	6.7400	6.7270	6.7447	6.7270	2,597.00
08/11/2007	\$ / R On 14-December-07			Currency Future	6.5300	6.5158	6.5311	6.5158	24,115.00
08/11/2007	£ / R On 17-March-08			Currency Future	13.9100	13.8702	13.9149	13.8702	0.00
08/11/2007	£ / R On 13-June-08			Currency Future	14.1000	14.0535	14.0996	14.0535	0.00
08/11/2007	£ / R On 14-December-07			Currency Future	13.7400	13.6962	13.7402	13.6962	37.00
08/11/2007	€ / R On 17-March-08			Currency Future	9.7400	9.7274	9.7428	9.7274	751.00
08/11/2007	€ / R On 13-June-08			Currency Future	9.9000	9.8880	9.9038	9.8880	0.00
08/11/2007	€ / R On 14-December-07			Currency Future	9.5800	9.5693	9.5837	9.5693	1.00
08/11/2007	ALBI On 07-February-08			Index Future	265.0000	265.4710	265.0000	265.4710	508.00
08/11/2007	ALBI On 02-May-08			Index Future	265.6100	265.9750	265.6090	265.9750	0.00
08/11/2007	ALBI On 07-August-08			Index Future	273.3600	273.7190	273.3630	273.7190	0.00
08/11/2007	ALBI On 06-November-08			Index Future	280.6000	280.9640	280.5950	280.9640	0.00
08/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	111190	115739	111190	115739	0.00
08/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1190	1029	1190	1029	0.00
08/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	39872	41956	39872	41956	0.00
08/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	33782	32206	33782	32206	0.00
08/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	99741	102564	99741	102564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	16111	15374	16111	15374	0.00
08/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	164486	167777	164486	167777	0.00
08/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	8536	8137	8536	8137	0.00
08/11/2007	CRD1 On 07-February-08			Index Future	113.7700	113.9320	113.7730	113.9320	0.00
08/11/2007	CRD1 On 02-May-08			Index Future	116.7200	116.8820	116.7190	116.8820	0.00
08/11/2007	CRD1 On 07-August-08			Index Future	121.3000	121.4150	121.2950	121.4150	0.00
08/11/2007	CRD1 On 06-November-08			Index Future	122.8300	124.6280	122.8310	124.6280	8.00
08/11/2007	GOVI On 07-February-08			jGovi	266.1700	266.6070	266.1650	266.6070	5.00
08/11/2007	GOVI On 02-May-08			jGovi	273.0600	273.5090	273.0560	273.5090	0.00
08/11/2007	GOVI On 07-August-08			jGovi	280.2100	280.6700	280.2060	280.6700	0.00
08/11/2007	GOVI On 06-November-08			jGovi	287.3600	287.8310	287.3560	287.8310	60.00
08/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	26927	29729	26927	29729	0.00
08/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	15277	13659	15277	13659	0.00
08/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	98758	102646	98758	102646	0.00
08/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	8198	7556	8198	7556	0.00
08/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	85100	88478	85100	88478	0.00
08/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	23040	21778	23040	21778	0.00
08/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	146309	150346	146309	150346	0.00
08/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	12749	12036	12749	12036	0.00
08/11/2007	ILBI On 07-February-08			Index Future	298.2900	296.6900	298.2850	296.6900	0.00
08/11/2007	J153 On 31-August-10			jSwap	10.1600	10.1270	0.0683	0.0675	0.00
08/11/2007	J157 On 15-September-15			jSwap	9.0300	9.0020	0.0121	0.0139	0.00
08/11/2007	J186 On 21-December-26			jSwap	8.2100	8.1980	0.0687	0.0679	0.00
08/11/2007	J201 On 22-December-14			jSwap	9.1500	9.1170	0.0903	0.0884	0.00
08/11/2007	J203 On 15-September-17			jSwap	8.8500	8.8240	0.0882	0.0865	0.00
08/11/2007	J204 On 21-December-18			jSwap	8.7900	8.7670	0.0941	0.0924	0.00
08/11/2007	J207 On 15-January-20			jSwap	8.7100	8.6810	0.0537	0.0520	0.00
08/11/2007	JBAR On 21-December-05			jBar	10.7800	10.7750	10.7790	10.7750	0.00
08/11/2007	JFRA On 07-February-08			jFra	10.8800	10.8780	0.0264	0.0264	0.00
08/11/2007	JFRA On 05-February-09			jFra	10.0700	10.0780	0.0245	0.0245	0.00
08/11/2007	JFRA On 02-May-08			jFra	10.8700	10.8590	0.0281	0.0281	0.00
08/11/2007	JFRA On 07-May-09			jFra	9.8200	9.8140	0.0239	0.0239	0.00
08/11/2007	JFRA On 07-August-08			jFra	10.6300	10.6260	0.0258	0.0258	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2007	JFRA On 06-August-09			jFra	9.5300	9.5120	0.0232	0.0232	0.00
08/11/2007	JFRA On 06-November-08			jFra	10.3700	10.3740	0.0252	0.0252	0.00
08/11/2007	JFRA On 05-November-09			jFra	9.2900	9.1950	0.0226	0.0224	0.00
08/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14559	14633	14559	14633	0.00
08/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6350	6388	6350	6388	0.00
08/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22352	22386	22352	22386	0.00
08/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22181	22196	22181	22196	0.00
08/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14652	14676	14652	14676	0.00
08/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13056	13111	13056	13111	0.00
08/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17708	17734	17708	17734	0.00
08/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16783	16821	16783	16821	0.00
08/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25792	25793	25792	25793	0.00
08/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26939	26982	26939	26982	0.00
08/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20060	20093	20060	20093	0.00
08/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19771	19792	19771	19792	0.00
08/11/2007	JN02 On 07-February-08			jNote	10.2100	10.1990	0.1817	0.1815	0.00
08/11/2007	JN02 On 02-May-08			jNote	9.9900	9.9650	0.1796	0.1791	0.00
08/11/2007	JN02 On 07-August-08			jNote	9.7300	9.6850	0.1739	0.1732	0.00
08/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24195	24025	24195	24025	0.00
08/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	2598	2686	2598	2686	0.00
08/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	14567	14357	14567	14357	0.00
08/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	13137	13420	13137	13420	0.00
08/11/2007	JN05 On 07-February-08			jNote	9.2000	9.1440	0.3617	0.3599	0.00
08/11/2007	JN05 On 02-May-08			jNote	9.0500	8.9980	0.3575	0.3558	0.00
08/11/2007	JN05 On 07-August-08			jNote	8.8900	8.8320	0.3516	0.3499	0.00
08/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	14294	13074	14294	13074	0.00
08/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6512	7407	6512	7407	0.00
08/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	7328	6704	7328	6704	0.00
08/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	23541	25080	23541	25080	0.00
08/11/2007	JN10 On 07-February-08			jNote	8.6200	8.5970	0.5646	0.5637	0.00
08/11/2007	JN10 On 02-May-08			jNote	8.5300	8.4990	0.5620	0.5611	0.00
08/11/2007	JN10 On 07-August-08			jNote	8.4200	8.3870	0.5574	0.5565	0.00
08/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2211	1966	2211	1966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	26830	28392	26830	28392	0.00
08/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	3893	3576	3893	3576	0.00
08/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	33751	35273	33751	35273	0.00
08/11/2007	JROD On 31-January-08			jRod	10.7000	10.7060	0.0069	0.0069	0.00
08/11/2007	JROD On 29-February-08			jRod	10.4700	10.4630	0.0123	0.0123	0.00
08/11/2007	JROD On 31-March-08			jRod	10.6900	10.6730	0.0135	0.0134	0.00
08/11/2007	JROD On 30-April-08			jRod	10.8700	10.8430	0.0140	0.0139	0.00
08/11/2007	JROD On 30-May-08			jRod	10.6400	10.6190	0.0194	0.0192	0.00
08/11/2007	JROD On 30-June-08			jRod	10.7800	10.7550	0.0204	0.0202	0.00
08/11/2007	JROD On 31-July-08			jRod	10.9100	10.8770	0.0210	0.0208	0.00
08/11/2007	JROD On 30-November-07			jRod	9.9900	9.9970	0.0052	0.0052	0.00
08/11/2007	JROD On 31-December-07			jRod	10.3400	10.3480	0.0062	0.0062	0.00
08/11/2007	OTH1 On 07-February-08			Index Future	260.3200	260.9610	260.3170	260.9610	0.00
08/11/2007	OTH1 On 02-May-08			Index Future	267.0600	267.7170	267.0560	267.7170	0.00
08/11/2007	OTH1 On 07-August-08			Index Future	251.1000	251.6770	251.0950	251.6770	0.00
08/11/2007	OTH1 On 06-November-08			Index Future	281.0400	258.3380	281.0420	258.3380	12.00
08/11/2007	R153 On 07-February-08			Bond Future	8.7900	8.7540	115.3192	115.4141	8,666.00
08/11/2007	R153 On 02-May-08			Bond Future	8.5800	8.5430	111.4855	111.5728	0.00
08/11/2007	R153 On 07-August-08			Bond Future	8.3700	8.3320	114.3801	114.4583	0.00
08/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	183	241	183	241	0.00
08/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1482	1446	1482	1446	0.00
08/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1348	1409	1348	1409	0.00
08/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	443	417	443	417	0.00
08/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2098	2143	2098	2143	0.00
08/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1849	1816	1849	1816	0.00
08/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	81	128	81	128	0.00
08/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1984	1936	1984	1936	0.00
08/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	34	62	34	62	0.00
08/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2545	2478	2545	2478	0.00
08/11/2007	R157 On 07-February-08			Bond Future	8.0700	8.0470	135.9341	136.0675	9,179.00
08/11/2007	R157 On 02-May-08			Bond Future	7.9500	7.9310	132.3791	132.5100	0.00
08/11/2007	R157 On 07-August-08			Bond Future	7.8500	7.8250	135.8017	135.9293	0.00
08/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	715	836	715	836	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2852	2839	2852	2839	0.00
08/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4222	4286	4222	4286	0.00
08/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	695	628	695	628	2,000.00
08/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2859	2937	2859	2937	0.00
08/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1875	1826	1875	1826	0.00
08/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5509	5562	5509	5562	0.00
08/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	418	339	418	339	0.00
08/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	313	421	313	421	0.00
08/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4167	4141	4167	4141	0.00
08/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	110	187	110	187	0.00
08/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5711	5655	5711	5655	0.00
08/11/2007	R186 On 07-February-08			Bond Future	7.8800	7.8620	126.9826	127.2142	0.00
08/11/2007	R186 On 02-May-08			Bond Future	7.8100	7.7860	130.1606	130.3931	0.00
08/11/2007	R186 On 07-August-08			Bond Future	7.7400	7.8090	128.2851	127.4872	0.00
08/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1846	2095	1846	2095	0.00
08/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3386	3404	3386	3404	0.00
08/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4593	4840	4593	4840	0.00
08/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2371	2385	2371	2385	0.00
08/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	2270	1885	2270	1885	0.00
08/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	2154	2567	2154	2567	0.00
08/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	861	1101	861	1101	0.00
08/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5399	5407	5399	5407	0.00
08/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	318	504	318	504	0.00
08/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7960	7914	7960	7914	0.00
08/11/2007	R196 On 07-February-08			Bond Future	9.4200	9.3720	105.1159	105.1599	0.00
08/11/2007	R196 On 02-May-08			Bond Future	9.1500	9.1050	102.4924	102.5257	0.00
08/11/2007	R196 On 07-August-08			Bond Future	8.8100	8.7610	105.1062	105.1296	0.00
08/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	105	117	105	117	0.00
08/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	761	728	761	728	0.00
08/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	275	291	275	291	0.00
08/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	390	373	390	373	0.00
08/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1799	1814	1799	1814	0.00
08/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1828	1820	1828	1820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	61	69	61	69	0.00
08/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	964	928	964	928	0.00
08/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	34	38	34	38	0.00
08/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1185	1145	1185	1145	0.00
08/11/2007	R201 On 07-February-08			Bond Future	8.1600	8.1400	104.3271	104.4063	910.00
08/11/2007	R201 On 02-May-08			Bond Future	8.0300	8.0120	106.9420	107.0197	0.00
08/11/2007	R201 On 07-August-08			Bond Future	7.9100	7.8980	105.3454	105.4212	0.00
08/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	431	536	431	536	0.00
08/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2596	2622	2596	2622	0.00
08/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3032	3093	3032	3093	0.00
08/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	619	603	619	603	0.00
08/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2041	2086	2041	2086	0.00
08/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1603	1572	1603	1572	0.00
08/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	176	263	176	263	0.00
08/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3705	3712	3705	3712	0.00
08/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	65	114	65	114	0.00
08/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4981	4951	4981	4951	0.00
08/11/2007	R203 On 07-February-08			Bond Future	8.0200	7.9980	104.9197	105.0533	0.00
08/11/2007	R203 On 02-May-08			Bond Future	7.9200	7.8950	103.3569	103.4894	0.00
08/11/2007	R203 On 07-August-08			Bond Future	7.8200	7.8020	106.0990	106.2298	0.00
08/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	433	466	433	466	0.00
08/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3966	3865	3966	3865	0.00
08/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3195	3291	3195	3291	0.00
08/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1009	973	1009	973	0.00
08/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1608	1673	1608	1673	0.00
08/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2080	2014	2080	2014	0.00
08/11/2007	R204 On 07-February-08			Bond Future	8.0300	8.0050	100.9634	101.1065	3,331.00
08/11/2007	R204 On 02-May-08			Bond Future	7.9300	7.9110	103.4911	103.6336	0.00
08/11/2007	R204 On 07-August-08			Bond Future	7.8500	7.8280	102.1852	102.3264	0.00
08/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	841	889	841	889	0.00
08/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4690	4595	4690	4595	0.00
08/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3355	3457	3355	3457	0.00
08/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1119	1079	1119	1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1443	1510	1443	1510	0.00
08/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2137	2063	2137	2063	0.00
08/11/2007	R206 On 07-February-08			Bond Future	8.1500	8.1260	97.5562	97.6698	0.00
08/11/2007	R206 On 02-May-08			Bond Future	8.0100	7.9890	99.9988	100.1098	0.00
08/11/2007	R206 On 07-August-08			Bond Future	7.8900	7.8620	98.8799	98.9875	0.00
08/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	413	448	413	448	0.00
08/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2255	2176	2255	2176	0.00
08/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1928	2001	1928	2001	0.00
08/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	887	850	887	850	0.00
08/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1955	2018	1955	2018	0.00
08/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1470	1426	1470	1426	0.00
08/11/2007	R207 On 07-February-08			Bond Future	7.9900	7.9700	94.9261	95.0725	0.00
08/11/2007	R207 On 02-May-08			Bond Future	7.9100	7.8850	97.2960	97.4420	0.00
08/11/2007	R207 On 07-August-08			Bond Future	7.8300	7.8090	96.2229	96.3680	0.00
08/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	423	458	423	458	0.00
08/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4098	3987	4098	3987	0.00
08/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3556	3663	3556	3663	0.00
08/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1084	1044	1084	1044	0.00
08/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2336	2431	2336	2431	0.00
08/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1107	1056	1107	1056	0.00
08/11/2007	R209 On 07-February-08			Bond Future	7.6100	7.5880	86.5787	86.8308	6,590.00
08/11/2007	R209 On 02-May-08			Bond Future	7.5500	7.5250	85.5820	85.8367	0.00
08/11/2007	R209 On 07-August-08			Bond Future	7.4900	7.4690	87.8506	88.1075	0.00
08/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	341	382	341	382	0.00
08/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6890	6678	6890	6678	0.00
08/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4119	4287	4119	4287	0.00
08/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2124	2038	2124	2038	0.00
08/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3111	3311	3111	3311	0.00
08/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	549	492	549	492	0.00
08/11/2007	TRT1 On 07-February-08			Index Future	262.9400	263.3840	262.9420	263.3840	0.00
08/11/2007	TRT1 On 02-May-08			Index Future	269.7500	270.2020	269.7490	270.2020	0.00
08/11/2007	TRT1 On 07-August-08			Index Future	277.0600	277.3830	277.0560	277.3830	0.00
08/11/2007	TRT1 On 06-November-08			Index Future	283.8800	284.7240	283.8760	284.7240	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2007	\$ / R On 17-March-08			Currency Future	6.7600	6.6348	6.7588	6.6348	21,028.00
09/11/2007	\$ / R On 13-June-08			Currency Future	6.8700	6.7447	6.8717	6.7447	2,607.00
09/11/2007	\$ / R On 14-December-07			Currency Future	6.6500	6.5311	6.6534	6.5311	24,564.00
09/11/2007	£ / R On 17-March-08			Currency Future	14.1000	13.9149	14.1034	13.9149	0.00
09/11/2007	£ / R On 13-June-08			Currency Future	14.2900	14.0996	14.2942	14.0996	0.00
09/11/2007	£ / R On 14-December-07			Currency Future	13.9300	13.7402	13.9279	13.7402	37.00
09/11/2007	€ / R On 17-March-08			Currency Future	9.9300	9.7428	9.9309	9.7428	751.00
09/11/2007	€ / R On 13-June-08			Currency Future	10.1000	9.9038	10.0954	9.9038	0.00
09/11/2007	€ / R On 14-December-07			Currency Future	9.7700	9.5837	9.7702	9.5837	1.00
09/11/2007	ALBI On 07-February-08			Index Future	264.2000	265.0000	264.2040	265.0000	508.00
09/11/2007	ALBI On 02-May-08			Index Future	264.8800	265.6090	264.8810	265.6090	0.00
09/11/2007	ALBI On 07-August-08			Index Future	272.6200	273.3630	272.6190	273.3630	0.00
09/11/2007	ALBI On 06-November-08			Index Future	279.8400	280.5950	279.8420	280.5950	0.00
09/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	103583	111190	103583	111190	0.00
09/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1543	1190	1543	1190	0.00
09/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	36000	39872	36000	39872	0.00
09/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	37190	33782	37190	33782	0.00
09/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	94013	99741	94013	99741	0.00
09/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	17823	16111	17823	16111	0.00
09/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	157867	164486	157867	164486	0.00
09/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	9447	8536	9447	8536	0.00
09/11/2007	CRD1 On 07-February-08			Index Future	113.5200	113.7730	113.5160	113.7730	0.00
09/11/2007	CRD1 On 02-May-08			Index Future	116.4600	116.7190	116.4550	116.7190	0.00
09/11/2007	CRD1 On 07-August-08			Index Future	121.0400	121.2950	121.0420	121.2950	0.00
09/11/2007	CRD1 On 06-November-08			Index Future	122.5600	122.8310	122.5550	122.8310	8.00
09/11/2007	GOVI On 07-February-08			jGovi	265.4000	266.1650	265.3970	266.1650	5.00
09/11/2007	GOVI On 02-May-08			jGovi	272.2700	273.0560	272.2680	273.0560	0.00
09/11/2007	GOVI On 07-August-08			jGovi	279.4000	280.2060	279.3980	280.2060	0.00
09/11/2007	GOVI On 06-November-08			jGovi	286.5300	287.3560	286.5290	287.3560	60.00
09/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	22482	26927	22482	26927	0.00
09/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	18512	15277	18512	15277	0.00
09/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	92161	98758	92161	98758	0.00
09/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	9481	8198	9481	8198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	79417	85100	79417	85100	0.00
09/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	25437	23040	25437	23040	0.00
09/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	139404	146309	139404	146309	0.00
09/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	14114	12749	14114	12749	0.00
09/11/2007	ILBI On 07-February-08			Index Future	298.4500	298.2850	298.4500	298.2850	0.00
09/11/2007	J153 On 31-August-10			jSwap	10.1900	10.1610	0.0691	0.0683	0.00
09/11/2007	J157 On 15-September-15			jSwap	9.0800	9.0340	0.0097	0.0121	0.00
09/11/2007	J186 On 21-December-26			jSwap	8.2500	8.2070	0.0730	0.0687	0.00
09/11/2007	J201 On 22-December-14			jSwap	9.1900	9.1530	0.0924	0.0903	0.00
09/11/2007	J203 On 15-September-17			jSwap	8.8900	8.8510	0.0905	0.0882	0.00
09/11/2007	J204 On 21-December-18			jSwap	8.8200	8.7920	0.0963	0.0941	0.00
09/11/2007	J207 On 15-January-20			jSwap	8.7400	8.7050	0.0560	0.0537	0.00
09/11/2007	JBAR On 21-December-05			jBar	10.7800	10.7790	10.7790	10.7790	0.00
09/11/2007	JFRA On 07-February-08			jFra	10.8900	10.8830	0.0264	0.0264	0.00
09/11/2007	JFRA On 05-February-09			jFra	10.0800	10.0700	0.0245	0.0245	0.00
09/11/2007	JFRA On 02-May-08			jFra	10.8700	10.8680	0.0281	0.0281	0.00
09/11/2007	JFRA On 07-May-09			jFra	9.8500	9.8230	0.0240	0.0239	0.00
09/11/2007	JFRA On 07-August-08			jFra	10.6500	10.6310	0.0259	0.0258	0.00
09/11/2007	JFRA On 06-August-09			jFra	9.5500	9.5290	0.0233	0.0232	0.00
09/11/2007	JFRA On 06-November-08			jFra	10.3900	10.3690	0.0252	0.0252	0.00
09/11/2007	JFRA On 05-November-09			jFra	9.3500	9.2870	0.0228	0.0226	0.00
09/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14520	14559	14520	14559	0.00
09/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6291	6350	6291	6350	0.00
09/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22338	22352	22338	22352	0.00
09/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22146	22181	22146	22181	0.00
09/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14621	14652	14621	14652	0.00
09/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13009	13056	13009	13056	0.00
09/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17696	17708	17696	17708	0.00
09/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16732	16783	16732	16783	0.00
09/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25797	25792	25797	25792	0.00
09/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26891	26939	26891	26939	0.00
09/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20054	20060	20054	20060	0.00
09/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19721	19771	19721	19771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2007	JN02 On 07-February-08			jNote	10.2400	10.2140	0.1821	0.1817	0.00
09/11/2007	JN02 On 02-May-08			jNote	10.0200	9.9920	0.1800	0.1796	0.00
09/11/2007	JN02 On 07-August-08			jNote	9.7700	9.7290	0.1746	0.1739	0.00
09/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24463	24195	24463	24195	0.00
09/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	2489	2598	2489	2598	0.00
09/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	14795	14567	14795	14567	0.00
09/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	12844	13137	12844	13137	0.00
09/11/2007	JN05 On 07-February-08			jNote	9.2500	9.1980	0.3633	0.3617	0.00
09/11/2007	JN05 On 02-May-08			jNote	9.1100	9.0520	0.3593	0.3575	0.00
09/11/2007	JN05 On 07-August-08			jNote	8.9500	8.8850	0.3536	0.3516	0.00
09/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	15432	14294	15432	14294	0.00
09/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	5770	6512	5770	6512	0.00
09/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	7992	7328	7992	7328	0.00
09/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	22058	23541	22058	23541	0.00
09/11/2007	JN10 On 07-February-08			jNote	8.6600	8.6240	0.5660	0.5646	0.00
09/11/2007	JN10 On 02-May-08			jNote	8.5600	8.5260	0.5634	0.5620	0.00
09/11/2007	JN10 On 07-August-08			jNote	8.4500	8.4150	0.5588	0.5574	0.00
09/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2615	2211	2615	2211	0.00
09/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	24703	26830	24703	26830	0.00
09/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4385	3893	4385	3893	0.00
09/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	31680	33751	31680	33751	0.00
09/11/2007	JROD On 31-January-08			jRod	10.6800	10.6970	0.0073	0.0069	0.00
09/11/2007	JROD On 29-February-08			jRod	10.4600	10.4650	0.0128	0.0123	0.00
09/11/2007	JROD On 31-March-08			jRod	10.6800	10.6860	0.0140	0.0135	0.00
09/11/2007	JROD On 30-April-08			jRod	10.8700	10.8670	0.0145	0.0140	0.00
09/11/2007	JROD On 30-May-08			jRod	10.6500	10.6420	0.0199	0.0194	0.00
09/11/2007	JROD On 30-June-08			jRod	10.7900	10.7820	0.0210	0.0204	0.00
09/11/2007	JROD On 31-July-08			jRod	10.9200	10.9070	0.0215	0.0210	0.00
09/11/2007	JROD On 30-November-07			jRod	9.9900	9.9920	0.0057	0.0052	0.00
09/11/2007	JROD On 31-December-07			jRod	10.3200	10.3380	0.0067	0.0062	0.00
09/11/2007	OTH1 On 07-February-08			Index Future	259.3500	260.3170	259.3530	260.3170	0.00
09/11/2007	OTH1 On 02-May-08			Index Future	266.0700	267.0560	266.0690	267.0560	0.00
09/11/2007	OTH1 On 07-August-08			Index Future	250.1800	251.0950	250.1820	251.0950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2007	OTH1 On 06-November-08			Index Future	280.0000	281.0420	280.0040	281.0420	12.00
09/11/2007	R153 On 07-February-08			Bond Future	8.8500	8.7940	115.1771	115.3192	8,734.00
09/11/2007	R153 On 02-May-08			Bond Future	8.6400	8.5830	111.3547	111.4855	0.00
09/11/2007	R153 On 07-August-08			Bond Future	8.4300	8.3720	114.2630	114.3801	0.00
09/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	141	183	141	183	0.00
09/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1582	1482	1582	1482	0.00
09/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1255	1348	1255	1348	0.00
09/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	480	443	480	443	0.00
09/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	941	2098	941	2098	0.00
09/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	808	1849	808	1849	0.00
09/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	58	81	58	81	0.00
09/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2103	1984	2103	1984	0.00
09/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	23	34	23	34	0.00
09/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2676	2545	2676	2545	0.00
09/11/2007	R157 On 07-February-08			Bond Future	8.1300	8.0670	135.5348	135.9341	9,179.00
09/11/2007	R157 On 02-May-08			Bond Future	8.0100	7.9510	131.9874	132.3791	0.00
09/11/2007	R157 On 07-August-08			Bond Future	7.9100	7.8450	135.4197	135.8017	0.00
09/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	674	715	674	715	0.00
09/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3210	2852	3210	2852	0.00
09/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4236	4222	4236	4222	0.00
09/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1100	695	1100	695	2,000.00
09/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3149	2859	3149	2859	0.00
09/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2547	1875	2547	1875	0.00
09/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5433	5509	5433	5509	0.00
09/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	733	418	733	418	0.00
09/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	302	313	302	313	0.00
09/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4556	4167	4556	4167	0.00
09/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	111	110	111	110	0.00
09/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6112	5711	6112	5711	0.00
09/11/2007	R186 On 07-February-08			Bond Future	7.9400	7.8820	126.2914	126.9826	0.00
09/11/2007	R186 On 02-May-08			Bond Future	7.8700	7.8060	129.4670	130.1606	0.00
09/11/2007	R186 On 07-August-08			Bond Future	7.8000	7.7400	127.5908	128.2851	0.00
09/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1804	1846	1804	1846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4036	3386	4036	3386	0.00
09/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4746	4593	4746	4593	0.00
09/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3218	2371	3218	2371	0.00
09/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4752	2270	4752	2270	0.00
09/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5331	2154	5331	2154	0.00
09/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	885	861	885	861	0.00
09/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6114	5399	6114	5399	0.00
09/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	357	318	357	318	0.00
09/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8689	7960	8689	7960	0.00
09/11/2007	R196 On 07-February-08			Bond Future	9.4800	9.4170	105.0592	105.1159	0.00
09/11/2007	R196 On 02-May-08			Bond Future	9.2200	9.1480	102.4383	102.4924	0.00
09/11/2007	R196 On 07-August-08			Bond Future	8.8800	8.8050	105.0658	105.1062	0.00
09/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	92	105	92	105	0.00
09/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	804	761	804	761	0.00
09/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	251	275	251	275	0.00
09/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	420	390	420	390	0.00
09/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1775	1799	1775	1799	0.00
09/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1845	1828	1845	1828	0.00
09/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	53	61	53	61	0.00
09/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1012	964	1012	964	0.00
09/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	28	34	28	34	0.00
09/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1236	1185	1236	1185	0.00
09/11/2007	R201 On 07-February-08			Bond Future	8.2200	8.1550	104.0112	104.3271	910.00
09/11/2007	R201 On 02-May-08			Bond Future	8.0900	8.0270	106.6319	106.9420	0.00
09/11/2007	R201 On 07-August-08			Bond Future	7.9700	7.9130	105.0430	105.3454	0.00
09/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	404	431	404	431	0.00
09/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2885	2596	2885	2596	0.00
09/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3074	3032	3074	3032	0.00
09/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	971	619	971	619	0.00
09/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2288	2041	2288	2041	0.00
09/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2152	1603	2152	1603	0.00
09/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	169	176	169	176	0.00
09/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4014	3705	4014	3705	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	65	65	65	65	0.00
09/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5297	4981	5297	4981	0.00
09/11/2007	R203 On 07-February-08			Bond Future	8.0800	8.0180	104.5206	104.9197	0.00
09/11/2007	R203 On 02-May-08			Bond Future	7.9800	7.9150	102.9609	103.3569	0.00
09/11/2007	R203 On 07-August-08			Bond Future	7.8800	7.8220	105.7078	106.0990	0.00
09/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	354	433	354	433	0.00
09/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4286	3966	4286	3966	0.00
09/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2925	3195	2925	3195	0.00
09/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1135	1009	1135	1009	0.00
09/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1428	1608	1428	1608	0.00
09/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2291	2080	2291	2080	0.00
09/11/2007	R204 On 07-February-08			Bond Future	8.0800	8.0250	100.6067	100.9634	3,331.00
09/11/2007	R204 On 02-May-08			Bond Future	7.9800	7.9310	103.1362	103.4911	0.00
09/11/2007	R204 On 07-August-08			Bond Future	7.9000	7.8480	101.8334	102.1852	0.00
09/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	744	841	744	841	0.00
09/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4949	4690	4949	4690	0.00
09/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3113	3355	3113	3355	0.00
09/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1232	1119	1232	1119	0.00
09/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1289	1443	1289	1443	0.00
09/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2335	2137	2335	2137	0.00
09/11/2007	R206 On 07-February-08			Bond Future	8.2100	8.1510	97.2843	97.5562	0.00
09/11/2007	R206 On 02-May-08			Bond Future	8.0700	8.0140	99.7331	99.9988	0.00
09/11/2007	R206 On 07-August-08			Bond Future	7.9500	7.8870	98.6223	98.8799	0.00
09/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	344	413	344	413	0.00
09/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2457	2255	2457	2255	0.00
09/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1761	1928	1761	1928	0.00
09/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	987	887	987	887	0.00
09/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1812	1955	1812	1955	0.00
09/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1585	1470	1585	1470	0.00
09/11/2007	R207 On 07-February-08			Bond Future	8.0500	7.9900	94.4887	94.9261	0.00
09/11/2007	R207 On 02-May-08			Bond Future	7.9700	7.9050	96.8597	97.2960	0.00
09/11/2007	R207 On 07-August-08			Bond Future	7.8900	7.8290	95.7893	96.2229	0.00
09/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	339	423	339	423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4452	4098	4452	4098	0.00
09/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3256	3556	3256	3556	0.00
09/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1219	1084	1219	1084	0.00
09/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2071	2336	2071	2336	0.00
09/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1275	1107	1275	1107	0.00
09/11/2007	R209 On 07-February-08			Bond Future	7.6500	7.6130	86.1779	86.5787	6,590.00
09/11/2007	R209 On 02-May-08			Bond Future	7.5900	7.5500	85.1770	85.5820	0.00
09/11/2007	R209 On 07-August-08			Bond Future	7.5300	7.4940	87.4420	87.8506	0.00
09/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	287	341	287	341	0.00
09/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7236	6890	7236	6890	0.00
09/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3863	4119	3863	4119	0.00
09/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2273	2124	2273	2124	0.00
09/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2805	3111	2805	3111	0.00
09/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	652	549	652	549	0.00
09/11/2007	TRT1 On 07-February-08			Index Future	262.1800	262.9420	262.1770	262.9420	0.00
09/11/2007	TRT1 On 02-May-08			Index Future	268.9700	269.7490	268.9660	269.7490	0.00
09/11/2007	TRT1 On 07-August-08			Index Future	276.3300	277.0560	276.3320	277.0560	0.00
09/11/2007	TRT1 On 06-November-08			Index Future	283.0500	283.8760	283.0530	283.8760	400.00
12/11/2007	\$/R On 17-March-08			Currency Future	6.9400	6.7588	6.9377	6.7588	21,012.00
12/11/2007	\$/R On 13-June-08			Currency Future	7.0600	6.8717	7.0555	6.8717	4,553.00
12/11/2007	\$/R On 14-December-07			Currency Future	6.8300	6.6534	6.8277	6.6534	24,524.00
12/11/2007	£/R On 17-March-08			Currency Future	14.2600	14.1034	14.2601	14.1034	0.00
12/11/2007	£/R On 13-June-08			Currency Future	14.4500	14.2942	14.4533	14.2942	0.00
12/11/2007	£/R On 14-December-07			Currency Future	14.0800	13.9279	14.0812	13.9279	37.00
12/11/2007	€/R On 17-March-08			Currency Future	10.1100	9.9309	10.1084	9.9309	751.00
12/11/2007	€/R On 13-June-08			Currency Future	10.2800	10.0954	10.2777	10.0954	0.00
12/11/2007	€/R On 14-December-07			Currency Future	9.9400	9.7702	9.9426	9.7702	1.00
12/11/2007	ALBI On 07-February-08			Index Future	263.9700	264.2040	263.9700	264.2040	508.00
12/11/2007	ALBI On 02-May-08			Index Future	264.5900	264.8810	264.5880	264.8810	0.00
12/11/2007	ALBI On 07-August-08			Index Future	272.3500	272.6190	272.3510	272.6190	0.00
12/11/2007	ALBI On 06-November-08			Index Future	279.6200	279.8420	279.6180	279.8420	0.00
12/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	101250	103583	101250	103583	0.00
12/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1550	1543	1550	1543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	34234	36000	34234	36000	0.00
12/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	38354	37190	38354	37190	0.00
12/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	91801	94013	91801	94013	0.00
12/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	18291	17823	18291	17823	0.00
12/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	155801	157867	155801	157867	0.00
12/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	9621	9447	9621	9447	0.00
12/11/2007	CRD1 On 07-February-08			Index Future	113.4000	113.5160	113.4000	113.5160	0.00
12/11/2007	CRD1 On 02-May-08			Index Future	116.1500	116.4550	116.1460	116.4550	0.00
12/11/2007	CRD1 On 07-August-08			Index Future	120.9100	121.0420	120.9060	121.0420	0.00
12/11/2007	CRD1 On 06-November-08			Index Future	122.4300	122.5550	122.4310	122.5550	8.00
12/11/2007	GOVI On 07-February-08			jGovi	265.1700	265.3970	265.1685	265.3970	5.00
12/11/2007	GOVI On 02-May-08			jGovi	272.0400	272.2680	272.0350	272.2680	0.00
12/11/2007	GOVI On 07-August-08			jGovi	279.1600	279.3980	279.1585	279.3980	0.00
12/11/2007	GOVI On 06-November-08			jGovi	286.2900	286.5290	286.2850	286.5290	60.00
12/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	20938	22482	20938	22482	0.00
12/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	19253	18512	19253	18512	0.00
12/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	90044	92161	90044	92161	0.00
12/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	9694	9481	9694	9481	0.00
12/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	77552	79417	77552	79417	0.00
12/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	25967	25437	25967	25437	0.00
12/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	137248	139404	137248	139404	0.00
12/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	14398	14114	14398	14114	0.00
12/11/2007	ILBI On 07-February-08			Index Future	298.4600	298.4500	298.4560	298.4500	0.00
12/11/2007	J153 On 31-August-10			jSwap	10.2600	10.1890	0.0708	0.0691	0.00
12/11/2007	J157 On 15-September-15			jSwap	9.1400	9.0760	0.0063	0.0097	0.00
12/11/2007	J186 On 21-December-26			jSwap	8.3200	8.2530	0.0790	0.0730	0.00
12/11/2007	J201 On 22-December-14			jSwap	9.2600	9.1930	0.0956	0.0924	0.00
12/11/2007	J203 On 15-September-17			jSwap	8.9400	8.8880	0.0937	0.0905	0.00
12/11/2007	J204 On 21-December-18			jSwap	8.8700	8.8240	0.0996	0.0963	0.00
12/11/2007	J207 On 15-January-20			jSwap	8.7900	8.7370	0.0596	0.0560	0.00
12/11/2007	JBAR On 21-December-05			jBar	0.0000	10.7790	0.0000	10.7790	0.00
12/11/2007	JFRA On 07-February-08			jFra	10.9100	10.8920	0.0265	0.0264	0.00
12/11/2007	JFRA On 05-February-09			jFra	10.1900	10.0790	0.0248	0.0245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2007	JFRA On 02-May-08			jFra	10.9200	10.8740	0.0282	0.0281	0.00
12/11/2007	JFRA On 07-May-09			jFra	9.9600	9.8530	0.0242	0.0240	0.00
12/11/2007	JFRA On 07-August-08			jFra	10.7200	10.6470	0.0260	0.0259	0.00
12/11/2007	JFRA On 06-August-09			jFra	9.6600	9.5510	0.0235	0.0233	0.00
12/11/2007	JFRA On 06-November-08			jFra	10.4800	10.3870	0.0255	0.0252	0.00
12/11/2007	JFRA On 05-November-09			jFra	9.4300	9.3540	0.0230	0.0228	0.00
12/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14401	14520	14401	14520	0.00
12/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6111	6291	6111	6291	0.00
12/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22391	22338	22391	22338	0.00
12/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21941	22146	21941	22146	0.00
12/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14568	14621	14568	14621	0.00
12/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12828	13009	12828	13009	0.00
12/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17689	17696	17689	17696	0.00
12/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16550	16732	16550	16732	0.00
12/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25864	25797	25864	25797	0.00
12/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26689	26891	26689	26891	0.00
12/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20087	20054	20087	20054	0.00
12/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19521	19721	19521	19721	0.00
12/11/2007	JN02 On 07-February-08			jNote	10.3100	10.2350	0.1833	0.1821	0.00
12/11/2007	JN02 On 02-May-08			jNote	10.1100	10.0210	0.1814	0.1800	0.00
12/11/2007	JN02 On 07-August-08			jNote	9.8600	9.7690	0.1760	0.1746	0.00
12/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25482	24463	25482	24463	0.00
12/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	2137	2489	2137	2489	0.00
12/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15477	14795	15477	14795	0.00
12/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	12001	12844	12001	12844	0.00
12/11/2007	JN05 On 07-February-08			jNote	9.3400	9.2460	0.3661	0.3633	0.00
12/11/2007	JN05 On 02-May-08			jNote	9.2000	9.1060	0.3620	0.3593	0.00
12/11/2007	JN05 On 07-August-08			jNote	9.0300	8.9460	0.3562	0.3536	0.00
12/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17680	15432	17680	15432	0.00
12/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4470	5770	4470	5770	0.00
12/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9150	7992	9150	7992	0.00
12/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19641	22058	19641	22058	0.00
12/11/2007	JN10 On 07-February-08			jNote	8.7100	8.6620	0.5677	0.5660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2007	JN10 On 02-May-08			jNote	8.6200	8.5640	0.5652	0.5634	0.00
12/11/2007	JN10 On 07-August-08			jNote	8.5000	8.4530	0.5605	0.5588	0.00
12/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	3181	2615	3181	2615	0.00
12/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	21885	24703	21885	24703	0.00
12/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	5085	4385	5085	4385	0.00
12/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	28890	31680	28890	31680	0.00
12/11/2007	JROD On 31-January-08			jRod	10.6900	10.6760	0.0069	0.0073	0.00
12/11/2007	JROD On 29-February-08			jRod	10.4700	10.4550	0.0124	0.0128	0.00
12/11/2007	JROD On 31-March-08			jRod	10.7000	10.6810	0.0136	0.0140	0.00
12/11/2007	JROD On 30-April-08			jRod	10.9000	10.8690	0.0142	0.0145	0.00
12/11/2007	JROD On 30-May-08			jRod	10.6700	10.6460	0.0196	0.0199	0.00
12/11/2007	JROD On 30-June-08			jRod	10.8200	10.7890	0.0207	0.0210	0.00
12/11/2007	JROD On 31-July-08			jRod	10.9500	10.9150	0.0213	0.0215	0.00
12/11/2007	JROD On 30-November-07			jRod	9.9800	9.9850	0.0052	0.0057	0.00
12/11/2007	JROD On 31-December-07			jRod	10.3200	10.3220	0.0061	0.0067	0.00
12/11/2007	OTH1 On 07-February-08			Index Future	259.0800	259.3530	259.0780	259.3530	0.00
12/11/2007	OTH1 On 02-May-08			Index Future	265.3500	266.0690	265.3530	266.0690	0.00
12/11/2007	OTH1 On 07-August-08			Index Future	250.0500	250.1820	250.0470	250.1820	0.00
12/11/2007	OTH1 On 06-November-08			Index Future	279.7100	280.0040	279.7090	280.0040	12.00
12/11/2007	R153 On 07-February-08			Bond Future	8.9700	8.8540	114.9077	115.1771	8,734.00
12/11/2007	R153 On 02-May-08			Bond Future	8.8000	8.6430	111.0242	111.3547	0.00
12/11/2007	R153 On 07-August-08			Bond Future	8.6300	8.4320	113.8815	114.2630	0.00
12/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	94	141	94	141	0.00
12/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1805	1582	1805	1582	0.00
12/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1042	1255	1042	1255	0.00
12/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	599	480	599	480	0.00
12/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	748	941	748	941	0.00
12/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	997	808	997	808	0.00
12/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	35	58	35	58	0.00
12/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2350	2103	2350	2103	0.00
12/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	13	23	13	23	0.00
12/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2935	2676	2935	2676	0.00
12/11/2007	R157 On 07-February-08			Bond Future	8.1800	8.1270	135.2166	135.5348	9,179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2007	R157 On 02-May-08			Bond Future	8.0700	8.0110	131.6232	131.9874	0.00
12/11/2007	R157 On 07-August-08			Bond Future	7.9700	7.9050	135.0139	135.4197	0.00
12/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	570	674	570	674	0.00
12/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3424	3210	3424	3210	0.00
12/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3962	4236	3962	4236	0.00
12/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1191	1100	1191	1100	2,000.00
12/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2917	3149	2917	3149	0.00
12/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2721	2547	2721	2547	0.00
12/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5133	5433	5133	5433	0.00
12/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	797	733	797	733	0.00
12/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	244	302	244	302	0.00
12/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4815	4556	4815	4556	0.00
12/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	85	111	85	111	0.00
12/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6403	6112	6403	6112	0.00
12/11/2007	R186 On 07-February-08			Bond Future	7.9500	7.9420	126.2341	126.2914	0.00
12/11/2007	R186 On 02-May-08			Bond Future	7.8800	7.8660	129.3059	129.4670	0.00
12/11/2007	R186 On 07-August-08			Bond Future	7.8200	7.8000	127.3951	127.5908	0.00
12/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1738	1804	1738	1804	0.00
12/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4027	4036	4027	4036	0.00
12/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4620	4746	4620	4746	0.00
12/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3253	3218	3253	3218	0.00
12/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4627	4752	4627	4752	0.00
12/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5401	5331	5401	5331	0.00
12/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	838	885	838	885	0.00
12/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6124	6114	6124	6114	0.00
12/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	330	357	330	357	0.00
12/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8719	8689	8719	8689	0.00
12/11/2007	R196 On 07-February-08			Bond Future	9.5800	9.4750	104.9615	105.0592	0.00
12/11/2007	R196 On 02-May-08			Bond Future	9.1700	9.2180	102.4723	102.4383	0.00
12/11/2007	R196 On 07-August-08			Bond Future	8.7300	8.8810	105.1487	105.0658	0.00
12/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	71	92	71	92	0.00
12/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	881	804	881	804	0.00
12/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	263	251	263	251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	398	420	398	420	0.00
12/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1807	1775	1807	1775	0.00
12/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1794	1845	1794	1845	0.00
12/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	39	53	39	53	0.00
12/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1096	1012	1096	1012	0.00
12/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20	28	20	28	0.00
12/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1325	1236	1325	1236	0.00
12/11/2007	R201 On 07-February-08			Bond Future	8.2600	8.2150	103.7542	104.0112	910.00
12/11/2007	R201 On 02-May-08			Bond Future	8.1500	8.0870	106.3281	106.6319	0.00
12/11/2007	R201 On 07-August-08			Bond Future	8.0400	7.9730	104.7016	105.0430	0.00
12/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	335	404	335	404	0.00
12/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3072	2885	3072	2885	0.00
12/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2856	3074	2856	3074	0.00
12/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1056	971	1056	971	0.00
12/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2102	2288	2102	2288	0.00
12/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2308	2152	2308	2152	0.00
12/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	133	169	133	169	0.00
12/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4235	4014	4235	4014	0.00
12/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	49	65	49	65	0.00
12/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5538	5297	5538	5297	0.00
12/11/2007	R203 On 07-February-08			Bond Future	8.1000	8.0780	104.3615	104.5206	0.00
12/11/2007	R203 On 02-May-08			Bond Future	8.0100	7.9750	102.7637	102.9609	0.00
12/11/2007	R203 On 07-August-08			Bond Future	7.9200	7.8820	105.4740	105.7078	0.00
12/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	312	354	312	354	0.00
12/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4402	4286	4402	4286	0.00
12/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2782	2925	2782	2925	0.00
12/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1189	1135	1189	1135	0.00
12/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1319	1428	1319	1428	0.00
12/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2416	2291	2416	2291	0.00
12/11/2007	R204 On 07-February-08			Bond Future	8.1100	8.0750	100.3722	100.6067	3,331.00
12/11/2007	R204 On 02-May-08			Bond Future	8.0200	7.9810	102.8606	103.1362	0.00
12/11/2007	R204 On 07-August-08			Bond Future	7.9400	7.8980	101.5182	101.8334	0.00
12/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	662	744	662	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5102	4949	5102	4949	0.00
12/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2920	3113	2920	3113	0.00
12/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1314	1232	1314	1232	0.00
12/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1153	1289	1153	1289	0.00
12/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2514	2335	2514	2335	0.00
12/11/2007	R206 On 07-February-08			Bond Future	8.2700	8.2110	96.9997	97.2843	0.00
12/11/2007	R206 On 02-May-08			Bond Future	8.1500	8.0740	99.4021	99.7331	0.00
12/11/2007	R206 On 07-August-08			Bond Future	8.0300	7.9470	98.2544	98.6223	0.00
12/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	272	344	272	344	0.00
12/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2670	2457	2670	2457	0.00
12/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1558	1761	1558	1761	0.00
12/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1115	987	1115	987	0.00
12/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1614	1812	1614	1812	0.00
12/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1755	1585	1755	1585	0.00
12/11/2007	R207 On 07-February-08			Bond Future	8.0800	8.0500	94.3000	94.4887	0.00
12/11/2007	R207 On 02-May-08			Bond Future	8.0100	7.9650	96.5126	96.8597	0.00
12/11/2007	R207 On 07-August-08			Bond Future	7.9400	7.8890	95.4084	95.7893	0.00
12/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	294	339	294	339	0.00
12/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4595	4452	4595	4452	0.00
12/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3013	3256	3013	3256	0.00
12/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1324	1219	1324	1219	0.00
12/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1846	2071	1846	2071	0.00
12/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1431	1275	1431	1275	0.00
12/11/2007	R209 On 07-February-08			Bond Future	7.6500	7.6530	86.1978	86.1779	6,590.00
12/11/2007	R209 On 02-May-08			Bond Future	7.5900	7.5900	85.1870	85.1770	0.00
12/11/2007	R209 On 07-August-08			Bond Future	7.5400	7.5340	87.4319	87.4420	0.00
12/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	272	287	272	287	0.00
12/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7201	7236	7201	7236	0.00
12/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3844	3863	3844	3863	0.00
12/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2244	2273	2244	2273	0.00
12/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2791	2805	2791	2805	0.00
12/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	648	652	648	652	0.00
12/11/2007	TRT1 On 07-February-08			Index Future	261.9500	262.1770	261.9500	262.1770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2007	TRT1 On 02-May-08			Index Future	268.2900	268.9660	268.2940	268.9660	0.00
12/11/2007	TRT1 On 07-August-08			Index Future	276.0500	276.3320	276.0470	276.3320	0.00
12/11/2007	TRT1 On 06-November-08			Index Future	282.8100	283.0530	282.8100	283.0530	400.00
13/11/2007	\$ / R On 17-March-08			Currency Future	6.8900	6.9377	6.8876	6.9377	21,032.00
13/11/2007	\$ / R On 13-June-08			Currency Future	7.0000	7.0555	7.0038	7.0555	4,553.00
13/11/2007	\$ / R On 14-December-07			Currency Future	6.7800	6.8277	6.7780	6.8277	24,488.00
13/11/2007	£ / R On 17-March-08			Currency Future	14.2100	14.2601	14.2124	14.2601	0.00
13/11/2007	£ / R On 13-June-08			Currency Future	14.4000	14.4533	14.4026	14.4533	0.00
13/11/2007	£ / R On 14-December-07			Currency Future	14.0300	14.0812	14.0340	14.0812	37.00
13/11/2007	€ / R On 17-March-08			Currency Future	10.0700	10.1084	10.0731	10.1084	751.00
13/11/2007	€ / R On 13-June-08			Currency Future	10.2400	10.2777	10.2418	10.2777	72.00
13/11/2007	€ / R On 14-December-07			Currency Future	9.9100	9.9426	9.9068	9.9426	1.00
13/11/2007	ALBI On 07-February-08			Index Future	264.6800	263.9700	264.6810	263.9700	508.00
13/11/2007	ALBI On 02-May-08			Index Future	265.2800	264.5880	265.2780	264.5880	0.00
13/11/2007	ALBI On 07-August-08			Index Future	273.0600	272.3510	273.0590	272.3510	0.00
13/11/2007	ALBI On 06-November-08			Index Future	280.3400	279.6180	280.3430	279.6180	0.00
13/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	107969	101250	107969	101250	0.00
13/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1159	1550	1159	1550	0.00
13/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	37605	34234	37605	34234	0.00
13/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	34825	38354	34825	38354	0.00
13/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	97076	91801	97076	91801	0.00
13/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	16486	18291	16486	18291	0.00
13/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	162078	155801	162078	155801	0.00
13/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	8648	9621	8648	9621	0.00
13/11/2007	CRD1 On 07-February-08			Index Future	113.6100	113.4000	113.6080	113.4000	0.00
13/11/2007	CRD1 On 02-May-08			Index Future	116.3600	116.1460	116.3590	116.1460	0.00
13/11/2007	CRD1 On 07-August-08			Index Future	121.1300	120.9060	121.1330	120.9060	0.00
13/11/2007	CRD1 On 06-November-08			Index Future	122.6600	122.4310	122.6560	122.4310	8.00
13/11/2007	GOVI On 07-February-08			jGovi	265.8300	265.1685	265.8290	265.1685	5.00
13/11/2007	GOVI On 02-May-08			jGovi	272.7100	272.0350	272.7130	272.0350	0.00
13/11/2007	GOVI On 07-August-08			jGovi	279.8600	279.1585	279.8560	279.1585	0.00
13/11/2007	GOVI On 06-November-08			jGovi	287.0000	286.2850	287.0010	286.2850	60.00
13/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	24411	20938	24411	20938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	16121	19253	16121	19253	0.00
13/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	95556	90044	95556	90044	0.00
13/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	8426	9694	8426	9694	0.00
13/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	82260	77552	82260	77552	0.00
13/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	23700	25967	23700	25967	0.00
13/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	143103	137248	143103	137248	0.00
13/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	13093	14398	13093	14398	0.00
13/11/2007	ILBI On 07-February-08			Index Future	299.0400	298.4560	299.0380	298.4560	0.00
13/11/2007	J153 On 31-August-10			jSwap	10.2300	10.2570	0.0702	0.0708	0.00
13/11/2007	J157 On 15-September-15			jSwap	9.1000	9.1380	0.0083	0.0063	0.00
13/11/2007	J186 On 21-December-26			jSwap	8.2700	8.3170	0.0751	0.0790	0.00
13/11/2007	J201 On 22-December-14			jSwap	9.2300	9.2550	0.0942	0.0956	0.00
13/11/2007	J203 On 15-September-17			jSwap	8.8900	8.9400	0.0903	0.0937	0.00
13/11/2007	J204 On 21-December-18			jSwap	8.8200	8.8720	0.0963	0.0996	0.00
13/11/2007	J207 On 15-January-20			jSwap	8.7400	8.7850	0.0562	0.0596	0.00
13/11/2007	JBAR On 21-December-05			jBar	10.8300	0.0000	10.8290	0.0000	0.00
13/11/2007	JFRA On 07-February-08			jFra	10.9100	10.9130	0.0265	0.0265	0.00
13/11/2007	JFRA On 05-February-09			jFra	10.2000	10.1850	0.0248	0.0248	0.00
13/11/2007	JFRA On 02-May-08			jFra	10.9200	10.9240	0.0282	0.0282	0.00
13/11/2007	JFRA On 07-May-09			jFra	9.9600	9.9550	0.0242	0.0242	0.00
13/11/2007	JFRA On 07-August-08			jFra	10.7200	10.7190	0.0260	0.0260	0.00
13/11/2007	JFRA On 06-August-09			jFra	9.6700	9.6610	0.0235	0.0235	0.00
13/11/2007	JFRA On 06-November-08			jFra	10.4900	10.4830	0.0255	0.0255	0.00
13/11/2007	JFRA On 05-November-09			jFra	9.3300	9.4270	0.0227	0.0230	0.00
13/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14333	14401	14333	14401	0.00
13/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6068	6111	6068	6111	0.00
13/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22382	22391	22382	22391	0.00
13/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21900	21941	21900	21941	0.00
13/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14519	14568	14519	14568	0.00
13/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12797	12828	12797	12828	0.00
13/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17656	17689	17656	17689	0.00
13/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16519	16550	16519	16550	0.00
13/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25849	25864	25849	25864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26662	26689	26662	26689	0.00
13/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20063	20087	20063	20087	0.00
13/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19490	19521	19490	19521	0.00
13/11/2007	JN02 On 07-February-08			jNote	10.3000	10.3130	0.1832	0.1833	0.00
13/11/2007	JN02 On 02-May-08			jNote	10.0900	10.1060	0.1811	0.1814	0.00
13/11/2007	JN02 On 07-August-08			jNote	9.8200	9.8560	0.1755	0.1760	0.00
13/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25300	25482	25300	25482	0.00
13/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	2132	2137	2132	2137	0.00
13/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15247	15477	15247	15477	0.00
13/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	12129	12001	12129	12001	0.00
13/11/2007	JN05 On 07-February-08			jNote	9.3200	9.3370	0.3654	0.3661	0.00
13/11/2007	JN05 On 02-May-08			jNote	9.1700	9.1960	0.3613	0.3620	0.00
13/11/2007	JN05 On 07-August-08			jNote	9.0100	9.0320	0.3553	0.3562	0.00
13/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17061	17680	17061	17680	0.00
13/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4669	4470	4669	4470	0.00
13/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	8776	9150	8776	9150	0.00
13/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	20177	19641	20177	19641	0.00
13/11/2007	JN10 On 07-February-08			jNote	8.6600	8.7130	0.5651	0.5677	0.00
13/11/2007	JN10 On 02-May-08			jNote	8.5600	8.6160	0.5625	0.5652	0.00
13/11/2007	JN10 On 07-August-08			jNote	8.4500	8.5040	0.5578	0.5605	0.00
13/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2409	3181	2409	3181	0.00
13/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	24801	21885	24801	21885	0.00
13/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4204	5085	4204	5085	0.00
13/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	31799	28890	31799	28890	0.00
13/11/2007	JROD On 31-January-08			jRod	10.6900	10.6910	0.0069	0.0069	0.00
13/11/2007	JROD On 29-February-08			jRod	10.4700	10.4720	0.0124	0.0124	0.00
13/11/2007	JROD On 31-March-08			jRod	10.7100	10.7040	0.0136	0.0136	0.00
13/11/2007	JROD On 30-April-08			jRod	10.9000	10.8970	0.0142	0.0142	0.00
13/11/2007	JROD On 30-May-08			jRod	10.6700	10.6680	0.0196	0.0196	0.00
13/11/2007	JROD On 30-June-08			jRod	10.8200	10.8150	0.0207	0.0207	0.00
13/11/2007	JROD On 31-July-08			jRod	10.9500	10.9460	0.0213	0.0213	0.00
13/11/2007	JROD On 30-November-07			jRod	9.9800	9.9790	0.0052	0.0052	0.00
13/11/2007	JROD On 31-December-07			jRod	10.3200	10.3200	0.0061	0.0061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2007	OTH1 On 07-February-08			Index Future	260.0900	259.0780	260.0910	259.0780	0.00
13/11/2007	OTH1 On 02-May-08			Index Future	266.3900	265.3530	266.3910	265.3530	0.00
13/11/2007	OTH1 On 07-August-08			Index Future	250.9900	250.0470	250.9870	250.0470	0.00
13/11/2007	OTH1 On 06-November-08			Index Future	280.8100	279.7090	280.8060	279.7090	12.00
13/11/2007	R153 On 07-February-08			Bond Future	8.8900	8.9680	115.0825	114.9077	8,734.00
13/11/2007	R153 On 02-May-08			Bond Future	8.6800	8.7950	111.2675	111.0242	0.00
13/11/2007	R153 On 07-August-08			Bond Future	8.4700	8.6280	114.1850	113.8815	0.00
13/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	117	94	117	94	0.00
13/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1653	1805	1653	1805	0.00
13/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1190	1042	1190	1042	0.00
13/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	503	599	503	599	0.00
13/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	894	748	894	748	0.00
13/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	839	997	839	997	0.00
13/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	46	35	46	35	0.00
13/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2185	2350	2185	2350	0.00
13/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	17	13	17	13	0.00
13/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2765	2935	2765	2935	0.00
13/11/2007	R157 On 07-February-08			Bond Future	8.1100	8.1750	135.6677	135.2166	9,198.00
13/11/2007	R157 On 02-May-08			Bond Future	7.9900	8.0670	132.1178	131.6232	0.00
13/11/2007	R157 On 07-August-08			Bond Future	7.8900	7.9690	135.5469	135.0139	0.00
13/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	680	570	680	570	0.00
13/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3083	3424	3083	3424	0.00
13/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4306	3962	4306	3962	0.00
13/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1040	1191	1040	1191	2,000.00
13/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3198	2917	3198	2917	0.00
13/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2469	2721	2469	2721	0.00
13/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5517	5133	5517	5133	0.00
13/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	687	797	687	797	0.00
13/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	302	244	302	244	0.00
13/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4422	4815	4422	4815	0.00
13/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	109	85	109	85	0.00
13/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5976	6403	5976	6403	0.00
13/11/2007	R186 On 07-February-08			Bond Future	7.8900	7.9470	126.8785	126.2341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2007	R186 On 02-May-08			Bond Future	7.8100	7.8800	130.1606	129.3059	0.00
13/11/2007	R186 On 07-August-08			Bond Future	7.7400	7.8170	128.2851	127.3951	0.00
13/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1979	1738	1979	1738	0.00
13/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3623	4027	3623	4027	0.00
13/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5111	4620	5111	4620	0.00
13/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2889	3253	2889	3253	0.00
13/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	5071	4627	5071	4627	0.00
13/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4955	5401	4955	5401	0.00
13/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	980	838	980	838	0.00
13/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5622	6124	5622	6124	0.00
13/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	398	330	398	330	0.00
13/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8143	8719	8143	8719	0.00
13/11/2007	R196 On 07-February-08			Bond Future	9.5300	9.5750	105.0045	104.9615	0.00
13/11/2007	R196 On 02-May-08			Bond Future	9.2500	9.1740	102.4158	102.4723	0.00
13/11/2007	R196 On 07-August-08			Bond Future	8.8900	8.7250	105.0611	105.1487	0.00
13/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	77	71	77	71	0.00
13/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	844	881	844	881	0.00
13/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	238	263	238	263	0.00
13/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	429	398	429	398	0.00
13/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1759	1807	1759	1807	0.00
13/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1834	1794	1834	1794	0.00
13/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	43	39	43	39	0.00
13/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1057	1096	1057	1096	0.00
13/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	22	20	22	20	0.00
13/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1285	1325	1285	1325	0.00
13/11/2007	R201 On 07-February-08			Bond Future	8.1900	8.2640	104.1690	103.7542	910.00
13/11/2007	R201 On 02-May-08			Bond Future	8.0600	8.1460	106.7868	106.3281	0.00
13/11/2007	R201 On 07-August-08			Bond Future	7.9400	8.0410	105.1941	104.7016	0.00
13/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	419	335	419	335	0.00
13/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2741	3072	2741	3072	0.00
13/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3163	2856	3163	2856	0.00
13/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	905	1056	905	1056	0.00
13/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2351	2102	2351	2102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2064	2308	2064	2308	0.00
13/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	174	133	174	133	0.00
13/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3861	4235	3861	4235	0.00
13/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	66	49	66	49	0.00
13/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5140	5538	5140	5538	0.00
13/11/2007	R203 On 07-February-08			Bond Future	8.0300	8.1020	104.8531	104.3615	0.00
13/11/2007	R203 On 02-May-08			Bond Future	7.9300	8.0050	103.2908	102.7637	0.00
13/11/2007	R203 On 07-August-08			Bond Future	7.8300	7.9180	106.0336	105.4740	0.00
13/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	390	312	390	312	0.00
13/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3989	4402	3989	4402	0.00
13/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3125	2782	3125	2782	0.00
13/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1006	1189	1006	1189	0.00
13/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1561	1319	1561	1319	0.00
13/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2098	2416	2098	2416	0.00
13/11/2007	R204 On 07-February-08			Bond Future	8.0400	8.1080	100.8919	100.3722	3,331.00
13/11/2007	R204 On 02-May-08			Bond Future	7.9400	8.0200	103.4200	102.8606	0.00
13/11/2007	R204 On 07-August-08			Bond Future	7.8600	7.9430	102.1147	101.5182	0.00
13/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	774	662	774	662	0.00
13/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4694	5102	4694	5102	0.00
13/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3280	2920	3280	2920	0.00
13/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1115	1314	1115	1314	0.00
13/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1396	1153	1396	1153	0.00
13/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2161	2514	2161	2514	0.00
13/11/2007	R206 On 07-February-08			Bond Future	8.2100	8.2740	97.2843	96.9997	0.00
13/11/2007	R206 On 02-May-08			Bond Future	8.0700	8.1490	99.7331	99.4021	0.00
13/11/2007	R206 On 07-August-08			Bond Future	7.9500	8.0330	98.6223	98.2544	0.00
13/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	326	272	326	272	0.00
13/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2439	2670	2439	2670	0.00
13/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1746	1558	1746	1558	0.00
13/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	972	1115	972	1115	0.00
13/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1799	1614	1799	1614	0.00
13/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1573	1755	1573	1755	0.00
13/11/2007	R207 On 07-February-08			Bond Future	8.0300	8.0760	94.6706	94.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2007	R207 On 02-May-08			Bond Future	7.9400	8.0130	97.0775	96.5126	0.00
13/11/2007	R207 On 07-August-08			Bond Future	7.8600	7.9420	96.0058	95.4084	0.00
13/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	347	294	347	294	0.00
13/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4278	4595	4278	4595	0.00
13/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3380	3013	3380	3013	0.00
13/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1125	1324	1125	1324	0.00
13/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2188	1846	2188	1846	0.00
13/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1176	1431	1176	1431	0.00
13/11/2007	R209 On 07-February-08			Bond Future	7.5800	7.6510	86.8814	86.1978	6,590.00
13/11/2007	R209 On 02-May-08			Bond Future	7.5200	7.5890	85.8878	85.1870	0.00
13/11/2007	R209 On 07-August-08			Bond Future	7.4600	7.5350	88.1590	87.4319	0.00
13/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	349	272	349	272	0.00
13/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6594	7201	6594	7201	0.00
13/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4270	3844	4270	3844	0.00
13/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1969	2244	1969	2244	0.00
13/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3339	2791	3339	2791	0.00
13/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	469	648	469	648	0.00
13/11/2007	TRT1 On 07-February-08			Index Future	262.6100	261.9500	262.6120	261.9500	0.00
13/11/2007	TRT1 On 02-May-08			Index Future	268.9700	268.2940	268.9730	268.2940	0.00
13/11/2007	TRT1 On 07-August-08			Index Future	276.7200	276.0470	276.7240	276.0470	0.00
13/11/2007	TRT1 On 06-November-08			Index Future	283.5300	282.8100	283.5270	282.8100	400.00
14/11/2007	\$/R On 17-March-08			Currency Future	6.7800	6.8876	6.7794	6.8876	21,037.00
14/11/2007	\$/R On 13-June-08			Currency Future	6.8900	7.0038	6.8934	7.0038	4,553.00
14/11/2007	\$/R On 14-December-07			Currency Future	6.6700	6.7780	6.6716	6.7780	24,727.00
14/11/2007	£/R On 17-March-08			Currency Future	13.9800	14.2124	13.9779	14.2124	0.00
14/11/2007	£/R On 13-June-08			Currency Future	14.1700	14.4026	14.1694	14.4026	0.00
14/11/2007	£/R On 14-December-07			Currency Future	13.8000	14.0340	13.7978	14.0340	37.00
14/11/2007	€/R On 17-March-08			Currency Future	9.9800	10.0731	9.9812	10.0731	751.00
14/11/2007	€/R On 13-June-08			Currency Future	10.1500	10.2418	10.1487	10.2418	72.00
14/11/2007	€/R On 14-December-07			Currency Future	9.8200	9.9068	9.8150	9.9068	1.00
14/11/2007	ALBI On 07-February-08			Index Future	264.5500	264.6810	264.5510	264.6810	508.00
14/11/2007	ALBI On 02-May-08			Index Future	265.1300	265.2780	265.1280	265.2780	0.00
14/11/2007	ALBI On 07-August-08			Index Future	272.9300	273.0590	272.9250	273.0590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2007	ALBI On 06-November-08			Index Future	280.2500	280.3430	280.2450	280.3430	0.00
14/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	106691	107969	106691	107969	0.00
14/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1181	1159	1181	1159	0.00
14/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	36726	37605	36726	37605	0.00
14/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	35446	34825	35446	34825	0.00
14/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	95986	97076	95986	97076	0.00
14/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	16736	16486	16736	16486	0.00
14/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	161179	162078	161179	162078	0.00
14/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	8729	8648	8729	8648	0.00
14/11/2007	CRD1 On 07-February-08			Index Future	113.5300	113.6080	113.5300	113.6080	0.00
14/11/2007	CRD1 On 02-May-08			Index Future	116.2800	116.3590	116.2800	116.3590	0.00
14/11/2007	CRD1 On 07-August-08			Index Future	121.0700	121.1330	121.0660	121.1330	0.00
14/11/2007	CRD1 On 06-November-08			Index Future	122.5700	122.6560	122.5740	122.6560	8.00
14/11/2007	GOVI On 07-February-08			jGovi	265.6800	265.8290	265.6840	265.8290	5.00
14/11/2007	GOVI On 02-May-08			jGovi	272.5700	272.7130	272.5660	272.7130	0.00
14/11/2007	GOVI On 07-August-08			jGovi	279.7100	279.8560	279.7060	279.8560	0.00
14/11/2007	GOVI On 06-November-08			jGovi	286.8500	287.0010	286.8510	287.0010	60.00
14/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	23478	24411	23478	24411	0.00
14/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	16638	16121	16638	16121	0.00
14/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	94265	95556	94265	95556	0.00
14/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	8605	8426	8605	8426	0.00
14/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	81139	82260	81139	82260	0.00
14/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	24079	23700	24079	23700	0.00
14/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	141807	143103	141807	143103	0.00
14/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	13297	13093	13297	13093	0.00
14/11/2007	ILBI On 07-February-08			Index Future	299.1100	299.0380	299.1120	299.0380	0.00
14/11/2007	J153 On 31-August-10			jSwap	10.2500	10.2330	0.0706	0.0702	0.00
14/11/2007	J157 On 15-September-15			jSwap	9.1000	9.1010	0.0086	0.0083	0.00
14/11/2007	J186 On 21-December-26			jSwap	8.2700	8.2740	0.0747	0.0751	0.00
14/11/2007	J201 On 22-December-14			jSwap	9.2300	9.2270	0.0941	0.0942	0.00
14/11/2007	J203 On 15-September-17			jSwap	8.8900	8.8860	0.0905	0.0903	0.00
14/11/2007	J204 On 21-December-18			jSwap	8.8200	8.8230	0.0959	0.0963	0.00
14/11/2007	J207 On 15-January-20			jSwap	8.7300	8.7380	0.0555	0.0562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2007	JBAR On 21-December-05			jBar	10.8200	10.8290	10.8210	10.8290	0.00
14/11/2007	JFRA On 07-February-08			jFra	10.9300	10.9060	0.0265	0.0265	0.00
14/11/2007	JFRA On 05-February-09			jFra	10.2100	10.1980	0.0248	0.0248	0.00
14/11/2007	JFRA On 02-May-08			jFra	10.9500	10.9170	0.0283	0.0282	0.00
14/11/2007	JFRA On 07-May-09			jFra	9.9500	9.9560	0.0242	0.0242	0.00
14/11/2007	JFRA On 07-August-08			jFra	10.7800	10.7180	0.0262	0.0260	0.00
14/11/2007	JFRA On 06-August-09			jFra	9.6600	9.6660	0.0235	0.0235	0.00
14/11/2007	JFRA On 06-November-08			jFra	10.5000	10.4860	0.0255	0.0255	0.00
14/11/2007	JFRA On 05-November-09			jFra	9.3400	9.3340	0.0228	0.0227	0.00
14/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14324	14333	14324	14333	0.00
14/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5989	6068	5989	6068	0.00
14/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22371	22382	22371	22382	0.00
14/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21861	21900	21861	21900	0.00
14/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14518	14519	14518	14519	0.00
14/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12721	12797	12721	12797	0.00
14/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17694	17656	17694	17656	0.00
14/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16417	16519	16417	16519	0.00
14/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25825	25849	25825	25849	0.00
14/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26645	26662	26645	26662	0.00
14/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20052	20063	20052	20063	0.00
14/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19445	19490	19445	19490	0.00
14/11/2007	JN02 On 07-February-08			jNote	10.3200	10.3030	0.1834	0.1832	0.00
14/11/2007	JN02 On 02-May-08			jNote	10.1000	10.0860	0.1813	0.1811	0.00
14/11/2007	JN02 On 07-August-08			jNote	9.8400	9.8240	0.1756	0.1755	0.00
14/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25532	25300	25532	25300	0.00
14/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	2044	2132	2044	2132	0.00
14/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15350	15247	15350	15247	0.00
14/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	11963	12129	11963	12129	0.00
14/11/2007	JN05 On 07-February-08			jNote	9.3300	9.3160	0.3657	0.3654	0.00
14/11/2007	JN05 On 02-May-08			jNote	9.1800	9.1730	0.3616	0.3613	0.00
14/11/2007	JN05 On 07-August-08			jNote	9.0100	9.0060	0.3555	0.3553	0.00
14/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17255	17061	17255	17061	0.00
14/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4513	4669	4513	4669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	8868	8776	8868	8776	0.00
14/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19913	20177	19913	20177	0.00
14/11/2007	JN10 On 07-February-08			jNote	8.6600	8.6570	0.5649	0.5651	0.00
14/11/2007	JN10 On 02-May-08			jNote	8.5600	8.5590	0.5622	0.5625	0.00
14/11/2007	JN10 On 07-August-08			jNote	8.4400	8.4460	0.5574	0.5578	0.00
14/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2384	2409	2384	2409	0.00
14/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	24703	24801	24703	24801	0.00
14/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4148	4204	4148	4204	0.00
14/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	31868	31799	31868	31799	0.00
14/11/2007	JROD On 31-January-08			jRod	10.6700	10.6870	0.0068	0.0069	0.00
14/11/2007	JROD On 29-February-08			jRod	10.4600	10.4710	0.0123	0.0124	0.00
14/11/2007	JROD On 31-March-08			jRod	10.7000	10.7060	0.0136	0.0136	0.00
14/11/2007	JROD On 30-April-08			jRod	10.8900	10.9000	0.0142	0.0142	0.00
14/11/2007	JROD On 30-May-08			jRod	10.6700	10.6710	0.0196	0.0196	0.00
14/11/2007	JROD On 30-June-08			jRod	10.8200	10.8190	0.0207	0.0207	0.00
14/11/2007	JROD On 31-July-08			jRod	10.9500	10.9510	0.0213	0.0213	0.00
14/11/2007	JROD On 30-November-07			jRod	9.9700	9.9760	0.0052	0.0052	0.00
14/11/2007	JROD On 31-December-07			jRod	10.3000	10.3150	0.0061	0.0061	0.00
14/11/2007	OTH1 On 07-February-08			Index Future	260.0300	260.0910	260.0330	260.0910	0.00
14/11/2007	OTH1 On 02-May-08			Index Future	266.3300	266.3910	266.3320	266.3910	0.00
14/11/2007	OTH1 On 07-August-08			Index Future	250.7900	250.9870	250.7920	250.9870	0.00
14/11/2007	OTH1 On 06-November-08			Index Future	280.7500	280.8060	280.7490	280.8060	12.00
14/11/2007	R153 On 07-February-08			Bond Future	8.9000	8.8940	115.0588	115.0825	8,734.00
14/11/2007	R153 On 02-May-08			Bond Future	8.6900	8.6830	111.2458	111.2675	0.00
14/11/2007	R153 On 07-August-08			Bond Future	8.4800	8.4720	114.1655	114.1850	0.00
14/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	111	117	111	117	0.00
14/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1671	1653	1671	1653	0.00
14/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1174	1190	1174	1190	0.00
14/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	508	503	508	503	0.00
14/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	882	894	882	894	0.00
14/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	847	839	847	839	0.00
14/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	43	46	43	46	0.00
14/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2206	2185	2206	2185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	16	17	16	17	0.00
14/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2787	2765	2787	2765	0.00
14/11/2007	R157 On 07-February-08			Bond Future	8.1100	8.1070	135.6677	135.6677	9,198.00
14/11/2007	R157 On 02-May-08			Bond Future	7.9900	7.9910	132.1178	132.1178	0.00
14/11/2007	R157 On 07-August-08			Bond Future	7.8900	7.8850	135.5469	135.5469	0.00
14/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	673	680	673	680	0.00
14/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3075	3083	3075	3083	0.00
14/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4300	4306	4300	4306	0.00
14/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1034	1040	1034	1040	2,000.00
14/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3193	3198	3193	3198	0.00
14/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2464	2469	2464	2469	0.00
14/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5512	5517	5512	5517	0.00
14/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	682	687	682	687	0.00
14/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	296	302	296	302	0.00
14/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4417	4422	4417	4422	0.00
14/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	106	109	106	109	0.00
14/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5974	5976	5974	5976	0.00
14/11/2007	R186 On 07-February-08			Bond Future	7.8700	7.8910	127.0983	126.8785	0.00
14/11/2007	R186 On 02-May-08			Bond Future	7.8000	7.8060	130.2767	130.1606	0.00
14/11/2007	R186 On 07-August-08			Bond Future	7.7300	7.7400	128.4013	128.2851	0.00
14/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2056	1979	2056	1979	0.00
14/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3481	3623	3481	3623	0.00
14/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5171	5111	5171	5111	0.00
14/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2832	2889	2832	2889	0.00
14/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	5123	5071	5123	5071	0.00
14/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4890	4955	4890	4955	0.00
14/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1024	980	1024	980	0.00
14/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5446	5622	5446	5622	0.00
14/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	419	398	419	398	0.00
14/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7944	8143	7944	8143	0.00
14/11/2007	R196 On 07-February-08			Bond Future	9.5700	9.5310	104.9664	105.0045	0.00
14/11/2007	R196 On 02-May-08			Bond Future	9.2900	9.2470	102.3818	102.4158	0.00
14/11/2007	R196 On 07-August-08			Bond Future	8.9400	8.8900	105.0367	105.0611	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	69	77	69	77	0.00
14/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	874	844	874	844	0.00
14/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	223	238	223	238	0.00
14/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	449	429	449	429	0.00
14/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1744	1759	1744	1759	0.00
14/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1842	1834	1842	1834	0.00
14/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	38	43	38	43	0.00
14/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1090	1057	1090	1057	0.00
14/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	19	22	19	22	0.00
14/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1320	1285	1320	1285	0.00
14/11/2007	R201 On 07-February-08			Bond Future	8.1900	8.1850	104.1690	104.1690	910.00
14/11/2007	R201 On 02-May-08			Bond Future	8.0600	8.0570	106.7868	106.7868	0.00
14/11/2007	R201 On 07-August-08			Bond Future	7.9400	7.9430	105.1941	105.1941	0.00
14/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	413	419	413	419	0.00
14/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2736	2741	2736	2741	0.00
14/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3158	3163	3158	3163	0.00
14/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	900	905	900	905	0.00
14/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2347	2351	2347	2351	0.00
14/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2060	2064	2060	2064	0.00
14/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	171	174	171	174	0.00
14/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3858	3861	3858	3861	0.00
14/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	64	66	64	66	0.00
14/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5138	5140	5138	5140	0.00
14/11/2007	R203 On 07-February-08			Bond Future	8.0400	8.0280	104.7865	104.8531	0.00
14/11/2007	R203 On 02-May-08			Bond Future	7.9400	7.9250	103.2247	103.2908	0.00
14/11/2007	R203 On 07-August-08			Bond Future	7.8400	7.8320	105.9684	106.0336	0.00
14/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	372	390	372	390	0.00
14/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4037	3989	4037	3989	0.00
14/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3076	3125	3076	3125	0.00
14/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1022	1006	1022	1006	0.00
14/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1527	1561	1527	1561	0.00
14/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2130	2098	2130	2098	0.00
14/11/2007	R204 On 07-February-08			Bond Future	8.0400	8.0350	100.8919	100.8919	3,331.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2007	R204 On 02-May-08			Bond Future	7.9400	7.9410	103.4627	103.4200	0.00
14/11/2007	R204 On 07-August-08			Bond Future	7.8400	7.8580	102.2275	102.1147	0.00
14/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	764	774	764	774	0.00
14/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4684	4694	4684	4694	0.00
14/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3304	3280	3304	3280	0.00
14/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1096	1115	1096	1115	0.00
14/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1443	1396	1443	1396	0.00
14/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2095	2161	2095	2161	0.00
14/11/2007	R206 On 07-February-08			Bond Future	8.2000	8.2110	97.3295	97.2843	0.00
14/11/2007	R206 On 02-May-08			Bond Future	8.0600	8.0740	99.7773	99.7331	0.00
14/11/2007	R206 On 07-August-08			Bond Future	7.9400	7.9470	98.6652	98.6223	0.00
14/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	331	326	331	326	0.00
14/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2399	2439	2399	2439	0.00
14/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1769	1746	1769	1746	0.00
14/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	950	972	950	972	0.00
14/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1819	1799	1819	1799	0.00
14/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1549	1573	1549	1573	0.00
14/11/2007	R207 On 07-February-08			Bond Future	8.0100	8.0250	94.7800	94.6706	0.00
14/11/2007	R207 On 02-May-08			Bond Future	7.9300	7.9350	97.1503	97.0775	0.00
14/11/2007	R207 On 07-August-08			Bond Future	7.8500	7.8590	96.0781	96.0058	0.00
14/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	360	347	360	347	0.00
14/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4181	4278	4181	4278	0.00
14/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3424	3380	3424	3380	0.00
14/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1097	1125	1097	1125	0.00
14/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2229	2188	2229	2188	0.00
14/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1145	1176	1145	1176	0.00
14/11/2007	R209 On 07-February-08			Bond Future	7.5700	7.5830	86.9827	86.8814	6,590.00
14/11/2007	R209 On 02-May-08			Bond Future	7.5100	7.5200	85.9901	85.8878	0.00
14/11/2007	R209 On 07-August-08			Bond Future	7.4500	7.4640	88.2622	88.1590	0.00
14/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	356	349	356	349	0.00
14/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6500	6594	6500	6594	0.00
14/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4327	4270	4327	4270	0.00
14/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1924	1969	1924	1969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3418	3339	3418	3339	0.00
14/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	445	469	445	469	0.00
14/11/2007	TRT1 On 07-February-08			Index Future	262.4700	262.6120	262.4710	262.6120	0.00
14/11/2007	TRT1 On 02-May-08			Index Future	268.8300	268.9730	268.8290	268.9730	0.00
14/11/2007	TRT1 On 07-August-08			Index Future	276.6000	276.7240	276.5970	276.7240	0.00
14/11/2007	TRT1 On 06-November-08			Index Future	283.3800	283.5270	283.3820	283.5270	400.00
15/11/2007	\$ / R On 17-March-08			Currency Future	6.8300	6.7794	6.8322	6.7794	21,006.00
15/11/2007	\$ / R On 13-June-08			Currency Future	6.9500	6.8934	6.9475	6.8934	4,553.00
15/11/2007	\$ / R On 14-December-07			Currency Future	6.7200	6.6716	6.7234	6.6716	24,576.00
15/11/2007	£ / R On 17-March-08			Currency Future	13.9400	13.9779	13.9421	13.9779	0.00
15/11/2007	£ / R On 13-June-08			Currency Future	14.1300	14.1694	14.1328	14.1694	0.00
15/11/2007	£ / R On 14-December-07			Currency Future	13.7600	13.7978	13.7632	13.7978	37.00
15/11/2007	€ / R On 17-March-08			Currency Future	10.0100	9.9812	10.0087	9.9812	751.00
15/11/2007	€ / R On 13-June-08			Currency Future	10.1800	10.1487	10.1764	10.1487	72.00
15/11/2007	€ / R On 14-December-07			Currency Future	9.8400	9.8150	9.8410	9.8150	1.00
15/11/2007	ALBI On 07-February-08			Index Future	264.3000	264.5510	264.2970	264.5510	508.00
15/11/2007	ALBI On 02-May-08			Index Future	264.7800	265.1280	264.7780	265.1280	0.00
15/11/2007	ALBI On 07-August-08			Index Future	272.5900	272.9250	272.5850	272.9250	0.00
15/11/2007	ALBI On 06-November-08			Index Future	279.9100	280.2450	279.9120	280.2450	0.00
15/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	104232	106691	104232	106691	0.00
15/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1262	1181	1262	1181	0.00
15/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	34853	36726	34853	36726	0.00
15/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	37073	35446	37073	35446	0.00
15/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	93344	95986	93344	95986	0.00
15/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	17494	16736	17494	16736	0.00
15/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	158230	161179	158230	161179	0.00
15/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	9110	8729	9110	8729	0.00
15/11/2007	CRD1 On 07-February-08			Index Future	113.3300	113.5300	113.3280	113.5300	0.00
15/11/2007	CRD1 On 02-May-08			Index Future	116.1600	116.2800	116.1620	116.2800	0.00
15/11/2007	CRD1 On 07-August-08			Index Future	120.9400	121.0660	120.9420	121.0660	0.00
15/11/2007	CRD1 On 06-November-08			Index Future	122.5900	122.5740	122.5870	122.5740	8.00
15/11/2007	GOVI On 07-February-08			jGovi	265.4300	265.6840	265.4310	265.6840	5.00
15/11/2007	GOVI On 02-May-08			jGovi	272.5300	272.5660	272.5250	272.5660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2007	GOVI On 07-August-08			jGovi	279.8200	279.7060	279.8180	279.7060	0.00
15/11/2007	GOVI On 06-November-08			jGovi	287.1200	286.8510	287.1170	286.8510	60.00
15/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	21974	23478	21974	23478	0.00
15/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	17664	16638	17664	16638	0.00
15/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	93855	94265	93855	94265	0.00
15/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	8605	8605	8605	8605	0.00
15/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	81838	81139	81838	81139	0.00
15/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	23658	24079	23658	24079	0.00
15/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	143969	141807	143969	141807	0.00
15/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	12799	13297	12799	13297	0.00
15/11/2007	ILBI On 07-February-08			Index Future	299.1000	299.1120	299.0990	299.1120	0.00
15/11/2007	J153 On 31-August-10			jSwap	10.2800	10.2460	0.0713	0.0706	0.00
15/11/2007	J157 On 15-September-15			jSwap	9.1000	9.0960	0.0086	0.0086	0.00
15/11/2007	J186 On 21-December-26			jSwap	8.2700	8.2700	0.0745	0.0747	0.00
15/11/2007	J201 On 22-December-14			jSwap	9.2300	9.2260	0.0942	0.0941	0.00
15/11/2007	J203 On 15-September-17			jSwap	8.8700	8.8880	0.0894	0.0905	0.00
15/11/2007	J204 On 21-December-18			jSwap	8.8000	8.8180	0.0947	0.0959	0.00
15/11/2007	J207 On 15-January-20			jSwap	8.7100	8.7290	0.0543	0.0555	0.00
15/11/2007	JBAR On 21-December-05			jBar	10.8300	10.8210	10.8290	10.8210	0.00
15/11/2007	JFRA On 07-February-08			jFra	10.9700	10.9340	0.0266	0.0265	0.00
15/11/2007	JFRA On 05-February-09			jFra	10.2200	10.2100	0.0248	0.0248	0.00
15/11/2007	JFRA On 02-May-08			jFra	10.9800	10.9460	0.0283	0.0283	0.00
15/11/2007	JFRA On 07-May-09			jFra	9.9500	9.9490	0.0242	0.0242	0.00
15/11/2007	JFRA On 07-August-08			jFra	10.8000	10.7760	0.0262	0.0262	0.00
15/11/2007	JFRA On 06-August-09			jFra	9.6600	9.6630	0.0235	0.0235	0.00
15/11/2007	JFRA On 06-November-08			jFra	10.5100	10.5000	0.0255	0.0255	0.00
15/11/2007	JFRA On 05-November-09			jFra	9.4100	9.3430	0.0229	0.0228	0.00
15/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14326	14324	14326	14324	0.00
15/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5904	5989	5904	5989	0.00
15/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22354	22371	22354	22371	0.00
15/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21829	21861	21829	21861	0.00
15/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14517	14518	14517	14518	0.00
15/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12643	12721	12643	12721	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17691	17694	17691	17694	0.00
15/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16358	16417	16358	16417	0.00
15/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25798	25825	25798	25825	0.00
15/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26631	26645	26631	26645	0.00
15/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20041	20052	20041	20052	0.00
15/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19400	19445	19400	19445	0.00
15/11/2007	JN02 On 07-February-08			jNote	10.3400	10.3220	0.1838	0.1834	0.00
15/11/2007	JN02 On 02-May-08			jNote	10.1300	10.1010	0.1817	0.1813	0.00
15/11/2007	JN02 On 07-August-08			jNote	9.8700	9.8360	0.1762	0.1756	0.00
15/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25805	25532	25805	25532	0.00
15/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1950	2044	1950	2044	0.00
15/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15549	15350	15549	15350	0.00
15/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	11716	11963	11716	11963	0.00
15/11/2007	JN05 On 07-February-08			jNote	9.3400	9.3250	0.3659	0.3657	0.00
15/11/2007	JN05 On 02-May-08			jNote	9.1900	9.1820	0.3615	0.3616	0.00
15/11/2007	JN05 On 07-August-08			jNote	9.0100	9.0130	0.3554	0.3555	0.00
15/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17476	17255	17476	17255	0.00
15/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4350	4513	4350	4513	0.00
15/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	8875	8868	8875	8868	0.00
15/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19797	19913	19797	19913	0.00
15/11/2007	JN10 On 07-February-08			jNote	8.6400	8.6580	0.5639	0.5649	0.00
15/11/2007	JN10 On 02-May-08			jNote	8.5400	8.5570	0.5611	0.5622	0.00
15/11/2007	JN10 On 07-August-08			jNote	8.4200	8.4420	0.5562	0.5574	0.00
15/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2147	2384	2147	2384	0.00
15/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	25645	24703	25645	24703	0.00
15/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	3853	4148	3853	4148	0.00
15/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	32899	31868	32899	31868	0.00
15/11/2007	JROD On 31-January-08			jRod	10.6700	10.6690	0.0068	0.0068	0.00
15/11/2007	JROD On 29-February-08			jRod	10.4600	10.4620	0.0123	0.0123	0.00
15/11/2007	JROD On 31-March-08			jRod	10.7000	10.6980	0.0136	0.0136	0.00
15/11/2007	JROD On 30-April-08			jRod	10.8900	10.8940	0.0142	0.0142	0.00
15/11/2007	JROD On 30-May-08			jRod	10.6700	10.6680	0.0196	0.0196	0.00
15/11/2007	JROD On 30-June-08			jRod	10.8200	10.8170	0.0207	0.0207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2007	JROD On 31-July-08			jRod	10.9500	10.9490	0.0213	0.0213	0.00
15/11/2007	JROD On 30-November-07			jRod	9.9700	9.9720	0.0052	0.0052	0.00
15/11/2007	JROD On 31-December-07			jRod	10.3000	10.3030	0.0061	0.0061	0.00
15/11/2007	OTH1 On 07-February-08			Index Future	259.5700	260.0330	259.5710	260.0330	0.00
15/11/2007	OTH1 On 02-May-08			Index Future	266.0600	266.3320	266.0630	266.3320	0.00
15/11/2007	OTH1 On 07-August-08			Index Future	250.0700	250.7920	250.0700	250.7920	0.00
15/11/2007	OTH1 On 06-November-08			Index Future	280.7800	280.7490	280.7780	280.7490	12.00
15/11/2007	R153 On 07-February-08			Bond Future	8.9600	8.9040	114.9172	115.0588	8,734.00
15/11/2007	R153 On 02-May-08			Bond Future	8.7500	8.6930	111.1154	111.2458	0.00
15/11/2007	R153 On 07-August-08			Bond Future	8.5400	8.4820	114.0487	114.1655	0.00
15/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	90	111	90	111	0.00
15/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1792	1671	1792	1671	0.00
15/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1090	1174	1090	1174	0.00
15/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	555	508	555	508	0.00
15/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	822	882	822	882	0.00
15/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	904	847	904	847	0.00
15/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	33	43	33	43	0.00
15/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2338	2206	2338	2206	0.00
15/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	12	16	12	16	0.00
15/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2925	2787	2925	2787	0.00
15/11/2007	R157 On 07-February-08			Bond Future	8.1300	8.1070	135.5348	135.6677	9,198.00
15/11/2007	R157 On 02-May-08			Bond Future	8.0100	7.9910	131.9874	132.1178	0.00
15/11/2007	R157 On 07-August-08			Bond Future	7.9100	7.8850	135.4197	135.5469	0.00
15/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	629	673	629	673	0.00
15/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3164	3075	3164	3075	0.00
15/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4201	4300	4201	4300	0.00
15/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1065	1034	1065	1034	2,000.00
15/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3118	3193	3118	3193	0.00
15/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2516	2464	2516	2464	0.00
15/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5403	5512	5403	5512	0.00
15/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	703	682	703	682	0.00
15/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	272	296	272	296	0.00
15/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4525	4417	4525	4417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	95	106	95	106	0.00
15/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6095	5974	6095	5974	0.00
15/11/2007	R186 On 07-February-08			Bond Future	7.8900	7.8720	126.8670	127.0983	0.00
15/11/2007	R186 On 02-May-08			Bond Future	7.8200	7.7960	130.0446	130.2767	0.00
15/11/2007	R186 On 07-August-08			Bond Future	7.7500	7.7300	128.1690	128.4013	0.00
15/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1943	2056	1943	2056	0.00
15/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3599	3481	3599	3481	0.00
15/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5019	5171	5019	5171	0.00
15/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2913	2832	2913	2832	0.00
15/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4992	5123	4992	5123	0.00
15/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4992	4890	4992	4890	0.00
15/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	952	1024	952	1024	0.00
15/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5605	5446	5605	5446	0.00
15/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	381	419	381	419	0.00
15/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8138	7944	8138	7944	0.00
15/11/2007	R196 On 07-February-08			Bond Future	9.6000	9.5700	104.9342	104.9664	0.00
15/11/2007	R196 On 02-May-08			Bond Future	9.3000	9.2910	102.3787	102.3818	0.00
15/11/2007	R196 On 07-August-08			Bond Future	8.9300	8.9360	105.0420	105.0367	0.00
15/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	63	69	63	69	0.00
15/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	900	874	900	874	0.00
15/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	221	223	221	223	0.00
15/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	450	449	450	449	0.00
15/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1743	1744	1743	1744	0.00
15/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1836	1842	1836	1842	0.00
15/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	34	38	34	38	0.00
15/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1118	1090	1118	1090	0.00
15/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	17	19	17	19	0.00
15/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1350	1320	1350	1320	0.00
15/11/2007	R201 On 07-February-08			Bond Future	8.2100	8.1850	104.0638	104.1690	910.00
15/11/2007	R201 On 02-May-08			Bond Future	8.0800	8.0570	106.6835	106.7868	0.00
15/11/2007	R201 On 07-August-08			Bond Future	7.9600	7.9430	105.0933	105.1941	0.00
15/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	384	413	384	413	0.00
15/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2812	2736	2812	2736	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3082	3158	3082	3158	0.00
15/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	927	900	927	900	0.00
15/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2290	2347	2290	2347	0.00
15/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2104	2060	2104	2060	0.00
15/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	155	171	155	171	0.00
15/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3948	3858	3948	3858	0.00
15/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	57	64	57	64	0.00
15/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5237	5138	5237	5138	0.00
15/11/2007	R203 On 07-February-08			Bond Future	8.0600	8.0380	104.6534	104.7865	0.00
15/11/2007	R203 On 02-May-08			Bond Future	7.9600	7.9350	103.0927	103.2247	0.00
15/11/2007	R203 On 07-August-08			Bond Future	7.8600	7.8420	105.8380	105.9684	0.00
15/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	342	372	342	372	0.00
15/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4141	4037	4141	4037	0.00
15/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2982	3076	2982	3076	0.00
15/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1060	1022	1060	1022	0.00
15/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1465	1527	1465	1527	0.00
15/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2198	2130	2198	2130	0.00
15/11/2007	R204 On 07-February-08			Bond Future	8.0500	8.0350	100.8205	100.8919	3,331.00
15/11/2007	R204 On 02-May-08			Bond Future	7.9500	7.9350	103.3490	103.4627	0.00
15/11/2007	R204 On 07-August-08			Bond Future	7.8700	7.8420	102.0443	102.2275	0.00
15/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	737	764	737	764	0.00
15/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4728	4684	4728	4684	0.00
15/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3222	3304	3222	3304	0.00
15/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1128	1096	1128	1096	0.00
15/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1359	1443	1359	1443	0.00
15/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2194	2095	2194	2095	0.00
15/11/2007	R206 On 07-February-08			Bond Future	8.2200	8.2010	97.2390	97.3295	0.00
15/11/2007	R206 On 02-May-08			Bond Future	8.0800	8.0640	99.6889	99.7773	0.00
15/11/2007	R206 On 07-August-08			Bond Future	7.9600	7.9370	98.5794	98.6652	0.00
15/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	307	331	307	331	0.00
15/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2466	2399	2466	2399	0.00
15/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1712	1769	1712	1769	0.00
15/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	982	950	982	950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1771	1819	1771	1819	0.00
15/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1587	1549	1587	1549	0.00
15/11/2007	R207 On 07-February-08			Bond Future	8.0300	8.0100	94.6342	94.7800	0.00
15/11/2007	R207 On 02-May-08			Bond Future	7.9500	7.9250	97.0049	97.1503	0.00
15/11/2007	R207 On 07-August-08			Bond Future	7.8700	7.8490	95.9336	96.0781	0.00
15/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	330	360	330	360	0.00
15/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4297	4181	4297	4181	0.00
15/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3320	3424	3320	3424	0.00
15/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1138	1097	1138	1097	0.00
15/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2138	2229	2138	2229	0.00
15/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1199	1145	1199	1145	0.00
15/11/2007	R209 On 07-February-08			Bond Future	7.5900	7.5730	86.7803	86.9827	6,590.00
15/11/2007	R209 On 02-May-08			Bond Future	7.5300	7.5100	85.7857	85.9901	0.00
15/11/2007	R209 On 07-August-08			Bond Future	7.4700	7.4540	88.0560	88.2622	0.00
15/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	322	356	322	356	0.00
15/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6669	6500	6669	6500	0.00
15/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4188	4327	4188	4327	0.00
15/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1990	1924	1990	1924	0.00
15/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3254	3418	3254	3418	0.00
15/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	487	445	487	445	0.00
15/11/2007	TRT1 On 07-February-08			Index Future	262.2100	262.4710	262.2130	262.4710	0.00
15/11/2007	TRT1 On 02-May-08			Index Future	268.7700	268.8290	268.7700	268.8290	0.00
15/11/2007	TRT1 On 07-August-08			Index Future	276.3100	276.5970	276.3070	276.5970	0.00
15/11/2007	TRT1 On 06-November-08			Index Future	283.6400	283.3820	283.6350	283.3820	400.00
16/11/2007	\$ / R On 17-March-08			Currency Future	6.8500	6.8322	6.8506	6.8322	21,021.00
16/11/2007	\$ / R On 13-June-08			Currency Future	6.9700	6.9475	6.9656	6.9475	6,358.00
16/11/2007	\$ / R On 14-December-07			Currency Future	6.7400	6.7234	6.7423	6.7234	24,588.00
16/11/2007	£ / R On 17-March-08			Currency Future	13.9700	13.9421	13.9724	13.9421	0.00
16/11/2007	£ / R On 13-June-08			Currency Future	14.1600	14.1328	14.1600	14.1328	0.00
16/11/2007	£ / R On 14-December-07			Currency Future	13.8000	13.7632	13.7967	13.7632	37.00
16/11/2007	€ / R On 17-March-08			Currency Future	10.0600	10.0087	10.0583	10.0087	751.00
16/11/2007	€ / R On 13-June-08			Currency Future	10.2300	10.1764	10.2258	10.1764	72.00
16/11/2007	€ / R On 14-December-07			Currency Future	9.8900	9.8410	9.8898	9.8410	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2007	ALBI On 07-February-08			Index Future	264.4100	264.2970	264.4130	264.2970	508.00
16/11/2007	ALBI On 02-May-08			Index Future	265.0000	264.7780	265.0040	264.7780	0.00
16/11/2007	ALBI On 07-August-08			Index Future	272.8200	272.5850	272.8210	272.5850	0.00
16/11/2007	ALBI On 06-November-08			Index Future	280.1600	279.9120	280.1600	279.9120	0.00
16/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	105302	104232	105302	104232	0.00
16/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1172	1262	1172	1262	0.00
16/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	35881	34853	35881	34853	0.00
16/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	35841	37073	35841	37073	0.00
16/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	95060	93344	95060	93344	0.00
16/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	16850	17494	16850	17494	0.00
16/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	160356	158230	160356	158230	0.00
16/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	8756	9110	8756	9110	0.00
16/11/2007	CRD1 On 07-February-08			Index Future	113.3900	113.3280	113.3940	113.3280	0.00
16/11/2007	CRD1 On 02-May-08			Index Future	116.2300	116.1620	116.2300	116.1620	0.00
16/11/2007	CRD1 On 07-August-08			Index Future	121.0000	120.9420	121.0000	120.9420	0.00
16/11/2007	CRD1 On 06-November-08			Index Future	122.6600	122.5870	122.6590	122.5870	8.00
16/11/2007	GOVI On 07-February-08			jGovi	265.5900	265.4310	265.5910	265.4310	5.00
16/11/2007	GOVI On 02-May-08			jGovi	272.6900	272.5250	272.6900	272.5250	0.00
16/11/2007	GOVI On 07-August-08			jGovi	279.9900	279.8180	279.9880	279.8180	0.00
16/11/2007	GOVI On 06-November-08			jGovi	287.2900	287.1170	287.2920	287.1170	60.00
16/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	22729	21974	22729	21974	0.00
16/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	16819	17664	16819	17664	0.00
16/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	95159	93855	95159	93855	0.00
16/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	8259	8605	8259	8605	0.00
16/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	82948	81838	82948	81838	0.00
16/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	23068	23658	23068	23658	0.00
16/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	145383	143969	145383	143969	0.00
16/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	12463	12799	12463	12799	0.00
16/11/2007	ILBI On 07-February-08			Index Future	299.1000	299.0990	299.1030	299.0990	0.00
16/11/2007	J153 On 31-August-10			jSwap	10.2900	10.2750	0.0717	0.0713	0.00
16/11/2007	J157 On 15-September-15			jSwap	9.1000	9.0960	0.0086	0.0086	0.00
16/11/2007	J186 On 21-December-26			jSwap	8.2500	8.2670	0.0726	0.0745	0.00
16/11/2007	J201 On 22-December-14			jSwap	9.2400	9.2270	0.0947	0.0942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2007	J203 On 15-September-17			jSwap	8.8700	8.8710	0.0892	0.0894	0.00
16/11/2007	J204 On 21-December-18			jSwap	8.7900	8.8010	0.0940	0.0947	0.00
16/11/2007	J207 On 15-January-20			jSwap	8.7000	8.7140	0.0532	0.0543	0.00
16/11/2007	JBAR On 21-December-05			jBar	10.5800	10.8290	10.5840	10.8290	0.00
16/11/2007	JFRA On 07-February-08			jFra	10.9700	10.9690	0.0266	0.0266	0.00
16/11/2007	JFRA On 05-February-09			jFra	10.2000	10.2160	0.0248	0.0248	0.00
16/11/2007	JFRA On 02-May-08			jFra	10.9800	10.9760	0.0284	0.0283	0.00
16/11/2007	JFRA On 07-May-09			jFra	9.9700	9.9480	0.0243	0.0242	0.00
16/11/2007	JFRA On 07-August-08			jFra	10.8100	10.7990	0.0262	0.0262	0.00
16/11/2007	JFRA On 06-August-09			jFra	9.6700	9.6580	0.0236	0.0235	0.00
16/11/2007	JFRA On 06-November-08			jFra	10.5300	10.5140	0.0256	0.0255	0.00
16/11/2007	JFRA On 05-November-09			jFra	9.4400	9.4080	0.0230	0.0229	0.00
16/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14271	14326	14271	14326	0.00
16/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5852	5904	5852	5904	0.00
16/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22314	22354	22314	22354	0.00
16/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21820	21829	21820	21829	0.00
16/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14481	14517	14481	14517	0.00
16/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12599	12643	12599	12643	0.00
16/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17670	17691	17670	17691	0.00
16/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16315	16358	16315	16358	0.00
16/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25795	25798	25795	25798	0.00
16/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26591	26631	26591	26631	0.00
16/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20038	20041	20038	20041	0.00
16/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19348	19400	19348	19400	0.00
16/11/2007	JN02 On 07-February-08			jNote	10.3500	10.3430	0.1839	0.1838	0.00
16/11/2007	JN02 On 02-May-08			jNote	10.1400	10.1260	0.1819	0.1817	0.00
16/11/2007	JN02 On 07-August-08			jNote	9.8900	9.8690	0.1765	0.1762	0.00
16/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25929	25805	25929	25805	0.00
16/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1886	1950	1886	1950	0.00
16/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15645	15549	15645	15549	0.00
16/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	11560	11716	11560	11716	0.00
16/11/2007	JN05 On 07-February-08			jNote	9.3600	9.3350	0.3665	0.3659	0.00
16/11/2007	JN05 On 02-May-08			jNote	9.2100	9.1850	0.3621	0.3615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2007	JN05 On 07-August-08			jNote	9.0300	9.0120	0.3558	0.3554	0.00
16/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	18009	17476	18009	17476	0.00
16/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4066	4350	4066	4350	0.00
16/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9132	8875	9132	8875	0.00
16/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19261	19797	19261	19797	0.00
16/11/2007	JN10 On 07-February-08			jNote	8.6300	8.6400	0.5633	0.5639	0.00
16/11/2007	JN10 On 02-May-08			jNote	8.5300	8.5370	0.5604	0.5611	0.00
16/11/2007	JN10 On 07-August-08			jNote	8.4100	8.4200	0.5554	0.5562	0.00
16/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2049	2147	2049	2147	0.00
16/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	25931	25645	25931	25645	0.00
16/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	3725	3853	3725	3853	0.00
16/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	33287	32899	33287	32899	0.00
16/11/2007	JROD On 31-January-08			jRod	10.6800	10.6660	0.0074	0.0068	0.00
16/11/2007	JROD On 29-February-08			jRod	10.4700	10.4600	0.0129	0.0123	0.00
16/11/2007	JROD On 31-March-08			jRod	10.7000	10.6950	0.0141	0.0136	0.00
16/11/2007	JROD On 30-April-08			jRod	10.9000	10.8900	0.0147	0.0142	0.00
16/11/2007	JROD On 30-May-08			jRod	10.6700	10.6650	0.0201	0.0196	0.00
16/11/2007	JROD On 30-June-08			jRod	10.8200	10.8160	0.0212	0.0207	0.00
16/11/2007	JROD On 31-July-08			jRod	10.9700	10.9520	0.0219	0.0213	0.00
16/11/2007	JROD On 30-November-07			jRod	9.9700	9.9700	0.0057	0.0052	0.00
16/11/2007	JROD On 31-December-07			jRod	10.3000	10.2990	0.0066	0.0061	0.00
16/11/2007	OTH1 On 07-February-08			Index Future	259.4300	259.5710	259.4250	259.5710	0.00
16/11/2007	OTH1 On 02-May-08			Index Future	265.9100	266.0630	265.9130	266.0630	0.00
16/11/2007	OTH1 On 07-August-08			Index Future	250.4000	250.0700	250.3960	250.0700	0.00
16/11/2007	OTH1 On 06-November-08			Index Future	280.6200	280.7780	280.6220	280.7780	12.00
16/11/2007	R153 On 07-February-08			Bond Future	8.9400	8.9640	114.9644	114.9172	8,734.00
16/11/2007	R153 On 02-May-08			Bond Future	8.7300	8.7530	111.1588	111.1154	0.00
16/11/2007	R153 On 07-August-08			Bond Future	8.5200	8.5420	114.0876	114.0487	0.00
16/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	94	90	94	90	0.00
16/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1749	1792	1749	1792	0.00
16/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1115	1090	1115	1090	0.00
16/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	536	555	536	555	0.00
16/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	840	822	840	822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	883	904	883	904	0.00
16/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	35	33	35	33	0.00
16/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2293	2338	2293	2338	0.00
16/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	12	12	12	12	0.00
16/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2878	2925	2878	2925	0.00
16/11/2007	R157 On 07-February-08			Bond Future	8.1200	8.1270	135.6013	135.5348	9,198.00
16/11/2007	R157 On 02-May-08			Bond Future	8.0000	8.0110	132.0525	131.9874	0.00
16/11/2007	R157 On 07-August-08			Bond Future	7.9000	7.9050	135.4833	135.4197	2,500.00
16/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	639	629	639	629	0.00
16/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3108	3164	3108	3164	0.00
16/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4241	4201	4241	4201	0.00
16/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1041	1065	1041	1065	2,000.00
16/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3147	3118	3147	3118	0.00
16/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2482	2516	2482	2516	0.00
16/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5450	5403	5450	5403	0.00
16/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	685	703	685	703	0.00
16/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	276	272	276	272	0.00
16/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4463	4525	4463	4525	0.00
16/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	97	95	97	95	0.00
16/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6030	6095	6030	6095	0.00
16/11/2007	R186 On 07-February-08			Bond Future	7.8800	7.8920	126.9826	126.8670	0.00
16/11/2007	R186 On 02-May-08			Bond Future	7.8100	7.8160	130.1606	130.0446	0.00
16/11/2007	R186 On 07-August-08			Bond Future	7.7400	7.7500	128.2851	128.1690	0.00
16/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1975	1943	1975	1943	0.00
16/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3516	3599	3516	3599	0.00
16/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5078	5019	5078	5019	0.00
16/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2856	2913	2856	2913	0.00
16/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	5043	4992	5043	4992	0.00
16/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4927	4992	4927	4992	0.00
16/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	969	952	969	952	0.00
16/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5507	5605	5507	5605	0.00
16/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	388	381	388	381	0.00
16/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8029	8138	8029	8138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2007	R196 On 07-February-08			Bond Future	9.6600	9.6030	104.8757	104.9342	0.00
16/11/2007	R196 On 02-May-08			Bond Future	9.3500	9.2950	102.3347	102.3787	0.00
16/11/2007	R196 On 07-August-08			Bond Future	8.9700	8.9260	105.0181	105.0420	0.00
16/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	54	63	54	63	0.00
16/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	949	900	949	900	0.00
16/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	204	221	204	221	0.00
16/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	476	450	476	450	0.00
16/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1728	1743	1728	1743	0.00
16/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1845	1836	1845	1836	0.00
16/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	28	34	28	34	0.00
16/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1171	1118	1171	1118	0.00
16/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	14	17	14	17	0.00
16/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1405	1350	1405	1350	0.00
16/11/2007	R201 On 07-February-08			Bond Future	8.1900	8.2050	104.1690	104.0638	910.00
16/11/2007	R201 On 02-May-08			Bond Future	8.0600	8.0770	106.7868	106.6835	0.00
16/11/2007	R201 On 07-August-08			Bond Future	7.9400	7.9630	105.1941	105.0933	0.00
16/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	402	384	402	384	0.00
16/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2725	2812	2725	2812	0.00
16/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3149	3082	3149	3082	0.00
16/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	891	927	891	927	0.00
16/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2339	2290	2339	2290	0.00
16/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2052	2104	2052	2104	0.00
16/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	164	155	164	155	0.00
16/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3851	3948	3851	3948	0.00
16/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	61	57	61	57	0.00
16/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5135	5237	5135	5237	0.00
16/11/2007	R203 On 07-February-08			Bond Future	8.0400	8.0580	104.7865	104.6534	0.00
16/11/2007	R203 On 02-May-08			Bond Future	7.9400	7.9550	103.2247	103.0927	0.00
16/11/2007	R203 On 07-August-08			Bond Future	7.8400	7.8620	105.9684	105.8380	0.00
16/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	360	342	360	342	0.00
16/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4025	4141	4025	4141	0.00
16/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3066	2982	3066	2982	0.00
16/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1012	1060	1012	1060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1521	1465	1521	1465	0.00
16/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2123	2198	2123	2198	0.00
16/11/2007	R204 On 07-February-08			Bond Future	8.0400	8.0450	100.8919	100.8205	3,331.00
16/11/2007	R204 On 02-May-08			Bond Future	7.9400	7.9510	103.4200	103.3490	0.00
16/11/2007	R204 On 07-August-08			Bond Future	7.8600	7.8680	102.1147	102.0443	0.00
16/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	744	737	744	737	0.00
16/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4664	4728	4664	4728	0.00
16/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3264	3222	3264	3222	0.00
16/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1099	1128	1099	1128	0.00
16/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1386	1359	1386	1359	0.00
16/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2151	2194	2151	2194	0.00
16/11/2007	R206 On 07-February-08			Bond Future	8.2100	8.2210	97.2843	97.2390	0.00
16/11/2007	R206 On 02-May-08			Bond Future	8.0700	8.0840	99.7331	99.6889	0.00
16/11/2007	R206 On 07-August-08			Bond Future	7.9500	7.9570	98.6223	98.5794	0.00
16/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	312	307	312	307	0.00
16/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2426	2466	2426	2466	0.00
16/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1735	1712	1735	1712	0.00
16/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	960	982	960	982	0.00
16/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1790	1771	1790	1771	0.00
16/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1563	1587	1563	1587	0.00
16/11/2007	R207 On 07-February-08			Bond Future	8.0200	8.0300	94.7070	94.6342	0.00
16/11/2007	R207 On 02-May-08			Bond Future	7.9400	7.9450	97.0775	97.0049	0.00
16/11/2007	R207 On 07-August-08			Bond Future	7.8600	7.8690	96.0058	95.9336	0.00
16/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	336	330	336	330	0.00
16/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4230	4297	4230	4297	0.00
16/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3363	3320	3363	3320	0.00
16/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1109	1138	1109	1138	0.00
16/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2179	2138	2179	2138	0.00
16/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1167	1199	1167	1199	0.00
16/11/2007	R209 On 07-February-08			Bond Future	7.5800	7.5930	86.8814	86.7803	6,590.00
16/11/2007	R209 On 02-May-08			Bond Future	7.5200	7.5300	85.8878	85.7857	0.00
16/11/2007	R209 On 07-August-08			Bond Future	7.4600	7.4740	88.1590	88.0560	0.00
16/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	329	322	329	322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6574	6669	6574	6669	0.00
16/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4245	4188	4245	4188	0.00
16/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1944	1990	1944	1990	0.00
16/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3332	3254	3332	3254	0.00
16/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	462	487	462	487	0.00
16/11/2007	TRT1 On 07-February-08			Index Future	262.3600	262.2130	262.3620	262.2130	0.00
16/11/2007	TRT1 On 02-May-08			Index Future	268.9200	268.7700	268.9230	268.7700	0.00
16/11/2007	TRT1 On 07-August-08			Index Future	276.5300	276.3070	276.5320	276.3070	0.00
16/11/2007	TRT1 On 06-November-08			Index Future	283.8000	283.6350	283.7990	283.6350	400.00
19/11/2007	\$ / R On 17-March-08			Currency Future	6.8500	6.8506	6.8502	6.8506	21,021.00
19/11/2007	\$ / R On 13-June-08			Currency Future	6.9600	6.9656	6.9645	6.9656	6,358.00
19/11/2007	\$ / R On 14-December-07			Currency Future	6.7400	6.7423	6.7425	6.7423	24,628.00
19/11/2007	£ / R On 17-March-08			Currency Future	14.0100	13.9724	14.0116	13.9724	0.00
19/11/2007	£ / R On 13-June-08			Currency Future	14.2000	14.1600	14.1992	14.1600	0.00
19/11/2007	£ / R On 14-December-07			Currency Future	13.8400	13.7967	13.8386	13.7967	37.00
19/11/2007	€ / R On 17-March-08			Currency Future	10.0600	10.0583	10.0576	10.0583	751.00
19/11/2007	€ / R On 13-June-08			Currency Future	10.2200	10.2258	10.2246	10.2258	72.00
19/11/2007	€ / R On 14-December-07			Currency Future	9.8900	9.8898	9.8896	9.8898	1.00
19/11/2007	ALBI On 07-February-08			Index Future	263.8600	264.4130	263.8550	264.4130	508.00
19/11/2007	ALBI On 02-May-08			Index Future	265.0800	265.0040	265.0770	265.0040	0.00
19/11/2007	ALBI On 07-August-08			Index Future	272.9000	272.8210	272.8990	272.8210	0.00
19/11/2007	ALBI On 06-November-08			Index Future	280.2500	280.1600	280.2470	280.1600	0.00
19/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	99874	105302	99874	105302	0.00
19/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1324	1172	1324	1172	0.00
19/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	35930	35881	35930	35881	0.00
19/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	35160	35841	35160	35841	0.00
19/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	95449	95060	95449	95060	0.00
19/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	16459	16850	16459	16850	0.00
19/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	160999	160356	160999	160356	0.00
19/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	8529	8756	8529	8756	0.00
19/11/2007	CRD1 On 07-February-08			Index Future	113.2400	113.3940	113.2420	113.3940	0.00
19/11/2007	CRD1 On 02-May-08			Index Future	116.0500	116.2300	116.0480	116.2300	0.00
19/11/2007	CRD1 On 07-August-08			Index Future	121.0500	121.0000	121.0450	121.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2007	CRD1 On 06-November-08			Index Future	122.4700	122.6590	122.4680	122.6590	8.00
19/11/2007	GOVI On 07-February-08			jGovi	265.1900	265.5910	265.1880	265.5910	5.00
19/11/2007	GOVI On 02-May-08			jGovi	272.2200	272.6900	272.2150	272.6900	0.00
19/11/2007	GOVI On 07-August-08			jGovi	279.5000	279.9880	279.5020	279.9880	0.00
19/11/2007	GOVI On 06-November-08			jGovi	286.7900	287.2920	286.7940	287.2920	60.00
19/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	20214	22729	20214	22729	0.00
19/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	18334	16819	18334	16819	0.00
19/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	91011	95159	91011	95159	0.00
19/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	8861	8259	8861	8259	0.00
19/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	79334	82948	79334	82948	0.00
19/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	24314	23068	24314	23068	0.00
19/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	141082	145383	141082	145383	0.00
19/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	13142	12463	13142	12463	0.00
19/11/2007	ILBI On 07-February-08			Index Future	299.0500	299.1030	299.0480	299.1030	0.00
19/11/2007	J153 On 31-August-10			jSwap	10.3000	10.2910	0.0719	0.0717	0.00
19/11/2007	J157 On 15-September-15			jSwap	9.1000	9.0960	0.0084	0.0086	0.00
19/11/2007	J186 On 21-December-26			jSwap	8.2500	8.2470	0.0730	0.0726	0.00
19/11/2007	J201 On 22-December-14			jSwap	9.2400	9.2370	0.0949	0.0947	0.00
19/11/2007	J203 On 15-September-17			jSwap	8.8700	8.8690	0.0896	0.0892	0.00
19/11/2007	J204 On 21-December-18			jSwap	8.7900	8.7910	0.0943	0.0940	0.00
19/11/2007	J207 On 15-January-20			jSwap	8.7000	8.6980	0.0534	0.0532	0.00
19/11/2007	JBAR On 21-December-05			jBar	0.0000	10.5840	0.0000	10.5840	0.00
19/11/2007	JFRA On 07-February-08			jFra	10.9700	10.9690	0.0266	0.0266	0.00
19/11/2007	JFRA On 05-February-09			jFra	10.2200	10.2030	0.0248	0.0248	0.00
19/11/2007	JFRA On 02-May-08			jFra	10.9800	10.9790	0.0284	0.0284	0.00
19/11/2007	JFRA On 07-May-09			jFra	9.9700	9.9730	0.0243	0.0243	0.00
19/11/2007	JFRA On 07-August-08			jFra	10.8200	10.8080	0.0263	0.0262	0.00
19/11/2007	JFRA On 06-August-09			jFra	9.6800	9.6730	0.0236	0.0236	0.00
19/11/2007	JFRA On 06-November-08			jFra	10.5300	10.5340	0.0256	0.0256	0.00
19/11/2007	JFRA On 05-November-09			jFra	9.4500	9.4370	0.0230	0.0230	0.00
19/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14105	14271	14105	14271	0.00
19/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5691	5852	5691	5852	0.00
19/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22258	22314	22258	22314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21728	21820	21728	21820	0.00
19/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14367	14481	14367	14481	0.00
19/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12472	12599	12472	12599	0.00
19/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17584	17670	17584	17670	0.00
19/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16208	16315	16208	16315	0.00
19/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25741	25795	25741	25795	0.00
19/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26520	26591	26520	26591	0.00
19/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19955	20038	19955	20038	0.00
19/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19265	19348	19265	19348	0.00
19/11/2007	JN02 On 07-February-08			jNote	10.3600	10.3530	0.1840	0.1839	0.00
19/11/2007	JN02 On 02-May-08			jNote	10.1500	10.1400	0.1820	0.1819	0.00
19/11/2007	JN02 On 07-August-08			jNote	9.9000	9.8870	0.1766	0.1765	0.00
19/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25902	25929	25902	25929	0.00
19/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1772	1886	1772	1886	0.00
19/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15593	15645	15593	15645	0.00
19/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	11383	11560	11383	11560	0.00
19/11/2007	JN05 On 07-February-08			jNote	9.3600	9.3560	0.3666	0.3665	0.00
19/11/2007	JN05 On 02-May-08			jNote	9.2100	9.2050	0.3622	0.3621	0.00
19/11/2007	JN05 On 07-August-08			jNote	9.0300	9.0290	0.3559	0.3558	0.00
19/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17976	18009	17976	18009	0.00
19/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3879	4066	3879	4066	0.00
19/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9075	9132	9075	9132	0.00
19/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19045	19261	19045	19261	0.00
19/11/2007	JN10 On 07-February-08			jNote	8.6400	8.6340	0.5634	0.5633	0.00
19/11/2007	JN10 On 02-May-08			jNote	8.5300	8.5290	0.5605	0.5604	0.00
19/11/2007	JN10 On 07-August-08			jNote	8.4100	8.4090	0.5555	0.5554	0.00
19/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1973	2049	1973	2049	0.00
19/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	25656	25931	25656	25931	0.00
19/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	3678	3725	3678	3725	0.00
19/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	33039	33287	33039	33287	0.00
19/11/2007	JROD On 31-January-08			jRod	10.6600	10.6820	0.0068	0.0074	0.00
19/11/2007	JROD On 29-February-08			jRod	10.4600	10.4710	0.0123	0.0129	0.00
19/11/2007	JROD On 31-March-08			jRod	10.6900	10.7040	0.0136	0.0141	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2007	JROD On 30-April-08			jRod	10.8800	10.8950	0.0141	0.0147	0.00
19/11/2007	JROD On 30-May-08			jRod	10.6600	10.6670	0.0195	0.0201	0.00
19/11/2007	JROD On 30-June-08			jRod	10.8100	10.8200	0.0207	0.0212	0.00
19/11/2007	JROD On 31-July-08			jRod	10.9500	10.9650	0.0214	0.0219	0.00
19/11/2007	JROD On 30-November-07			jRod	9.9600	9.9660	0.0051	0.0057	0.00
19/11/2007	JROD On 31-December-07			jRod	10.2900	10.3030	0.0061	0.0066	0.00
19/11/2007	OTH1 On 07-February-08			Index Future	258.7300	259.4250	258.7300	259.4250	0.00
19/11/2007	OTH1 On 02-May-08			Index Future	265.1400	265.9130	265.1420	265.9130	0.00
19/11/2007	OTH1 On 07-August-08			Index Future	250.4700	250.3960	250.4680	250.3960	0.00
19/11/2007	OTH1 On 06-November-08			Index Future	279.8100	280.6220	279.8100	280.6220	12.00
19/11/2007	R153 On 07-February-08			Bond Future	9.0300	8.9440	114.7569	114.9644	8,734.00
19/11/2007	R153 On 02-May-08			Bond Future	8.8000	8.7330	111.0220	111.1588	0.00
19/11/2007	R153 On 07-August-08			Bond Future	8.5700	8.5220	113.9923	114.0876	0.00
19/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	66	94	66	94	0.00
19/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1927	1749	1927	1749	0.00
19/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1025	1115	1025	1115	0.00
19/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	584	536	584	536	0.00
19/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	789	840	789	840	0.00
19/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	927	883	927	883	0.00
19/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	22	35	22	35	0.00
19/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2488	2293	2488	2293	0.00
19/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	7	12	7	12	0.00
19/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3081	2878	3081	2878	0.00
19/11/2007	R157 On 07-February-08			Bond Future	8.1800	8.1170	135.1637	135.6013	9,198.00
19/11/2007	R157 On 02-May-08			Bond Future	8.0500	8.0010	131.7141	132.0525	0.00
19/11/2007	R157 On 07-August-08			Bond Future	7.9400	7.8950	135.2040	135.4833	2,500.00
19/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	506	639	506	639	0.00
19/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3413	3108	3413	3108	0.00
19/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3983	4241	3983	4241	0.00
19/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1121	1041	1121	1041	2,000.00
19/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2981	3147	2981	3147	0.00
19/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2595	2482	2595	2482	0.00
19/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5167	5450	5167	5450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	740	685	740	685	0.00
19/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	205	276	205	276	0.00
19/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4830	4463	4830	4463	0.00
19/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	66	97	66	97	0.00
19/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6438	6030	6438	6030	0.00
19/11/2007	R186 On 07-February-08			Bond Future	7.9300	7.8820	126.3833	126.9826	0.00
19/11/2007	R186 On 02-May-08			Bond Future	7.8500	7.8060	129.6168	130.1606	0.00
19/11/2007	R186 On 07-August-08			Bond Future	7.7800	7.7400	127.7754	128.2851	0.00
19/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1688	1975	1688	1975	0.00
19/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3828	3516	3828	3516	0.00
19/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4721	5078	4721	5078	0.00
19/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3042	2856	3042	2856	0.00
19/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4752	5043	4752	5043	0.00
19/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5146	4927	5146	4927	0.00
19/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	790	969	790	969	0.00
19/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5927	5507	5927	5507	0.00
19/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	297	388	297	388	0.00
19/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8538	8029	8538	8029	0.00
19/11/2007	R196 On 07-February-08			Bond Future	9.7500	9.6630	104.7881	104.8757	0.00
19/11/2007	R196 On 02-May-08			Bond Future	9.4700	9.3520	102.2460	102.3347	0.00
19/11/2007	R196 On 07-August-08			Bond Future	9.1100	8.9710	104.9460	105.0181	0.00
19/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	40	54	40	54	0.00
19/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1023	949	1023	949	0.00
19/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	170	204	170	204	0.00
19/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	531	476	531	476	0.00
19/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1682	1728	1682	1728	0.00
19/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1871	1845	1871	1845	0.00
19/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	20	28	20	28	0.00
19/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1251	1171	1251	1171	0.00
19/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	9	14	9	14	0.00
19/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1488	1405	1488	1405	0.00
19/11/2007	R201 On 07-February-08			Bond Future	8.2600	8.1850	103.7856	104.1690	910.00
19/11/2007	R201 On 02-May-08			Bond Future	8.1200	8.0570	106.4464	106.7868	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2007	R201 On 07-August-08			Bond Future	8.0100	7.9430	104.8721	105.1941	0.00
19/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	306	402	306	402	0.00
19/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3012	2725	3012	2725	0.00
19/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2900	3149	2900	3149	0.00
19/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	983	891	983	891	0.00
19/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2159	2339	2159	2339	0.00
19/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2194	2052	2194	2052	0.00
19/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	116	164	116	164	0.00
19/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4186	3851	4186	3851	0.00
19/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	40	61	40	61	0.00
19/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5497	5135	5497	5135	0.00
19/11/2007	R203 On 07-February-08			Bond Future	8.1100	8.0380	104.3416	104.7865	0.00
19/11/2007	R203 On 02-May-08			Bond Future	8.0000	7.9350	102.8294	103.2247	0.00
19/11/2007	R203 On 07-August-08			Bond Future	7.9000	7.8420	105.5908	105.9684	0.00
19/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	271	360	271	360	0.00
19/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4382	4025	4382	4025	0.00
19/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2788	3066	2788	3066	0.00
19/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1130	1012	1130	1012	0.00
19/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1345	1521	1345	1521	0.00
19/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2325	2123	2325	2123	0.00
19/11/2007	R204 On 07-February-08			Bond Future	8.1000	8.0350	100.4219	100.8919	3,331.00
19/11/2007	R204 On 02-May-08			Bond Future	8.0000	7.9410	102.9947	103.4200	0.00
19/11/2007	R204 On 07-August-08			Bond Future	7.9200	7.8580	101.7072	102.1147	0.00
19/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	608	744	608	744	0.00
19/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4998	4664	4998	4664	0.00
19/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2966	3264	2966	3264	0.00
19/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1226	1099	1226	1099	0.00
19/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1205	1386	1205	1386	0.00
19/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2378	2151	2378	2151	0.00
19/11/2007	R206 On 07-February-08			Bond Future	8.3000	8.2110	96.8916	97.2843	0.00
19/11/2007	R206 On 02-May-08			Bond Future	8.1500	8.0740	99.3801	99.7331	0.00
19/11/2007	R206 On 07-August-08			Bond Future	8.0300	7.9470	98.2843	98.6223	0.00
19/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	224	312	224	312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2731	2426	2731	2426	0.00
19/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1519	1735	1519	1735	0.00
19/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1097	960	1097	960	0.00
19/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1607	1790	1607	1790	0.00
19/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1718	1563	1718	1563	0.00
19/11/2007	R207 On 07-February-08			Bond Future	8.0900	8.0200	94.2275	94.7070	0.00
19/11/2007	R207 On 02-May-08			Bond Future	8.0000	7.9350	96.6426	97.0775	0.00
19/11/2007	R207 On 07-August-08			Bond Future	7.9200	7.8590	95.5878	96.0058	0.00
19/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	248	336	248	336	0.00
19/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4622	4230	4622	4230	0.00
19/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3057	3363	3057	3363	0.00
19/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1238	1109	1238	1109	0.00
19/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1925	2179	1925	2179	0.00
19/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1331	1167	1331	1167	0.00
19/11/2007	R209 On 07-February-08			Bond Future	7.6300	7.5830	86.3779	86.8814	6,590.00
19/11/2007	R209 On 02-May-08			Bond Future	7.5700	7.5200	85.4297	85.8878	0.00
19/11/2007	R209 On 07-August-08			Bond Future	7.5100	7.4640	87.7277	88.1590	0.00
19/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	251	329	251	329	0.00
19/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7000	6574	7000	6574	0.00
19/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3932	4245	3932	4245	0.00
19/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2090	1944	2090	1944	0.00
19/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2993	3332	2993	3332	0.00
19/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	555	462	555	462	0.00
19/11/2007	TRT1 On 07-February-08			Index Future	261.9600	262.3620	261.9550	262.3620	0.00
19/11/2007	TRT1 On 02-May-08			Index Future	268.4500	268.9230	268.4470	268.9230	0.00
19/11/2007	TRT1 On 07-August-08			Index Future	276.6100	276.5320	276.6100	276.5320	0.00
19/11/2007	TRT1 On 06-November-08			Index Future	283.3000	283.7990	283.2980	283.7990	400.00
20/11/2007	\$ / R On 17-March-08			Currency Future	6.8500	6.8502	6.8506	6.8502	21,039.00
20/11/2007	\$ / R On 13-June-08			Currency Future	6.9700	6.9645	6.9655	6.9645	6,358.00
20/11/2007	\$ / R On 14-December-07			Currency Future	6.7400	6.7425	6.7430	6.7425	24,629.00
20/11/2007	£ / R On 17-March-08			Currency Future	14.0800	14.0116	14.0762	14.0116	0.00
20/11/2007	£ / R On 13-June-08			Currency Future	14.2700	14.1992	14.2677	14.1992	38.00
20/11/2007	£ / R On 14-December-07			Currency Future	13.9000	13.8386	13.9015	13.8386	37.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	€ / R On 17-March-08			Currency Future	10.1500	10.0576	10.1454	10.0576	751.00
20/11/2007	€ / R On 13-June-08			Currency Future	10.3200	10.2246	10.3158	10.2246	72.00
20/11/2007	€ / R On 14-December-07			Currency Future	9.9800	9.8896	9.9764	9.8896	1.00
20/11/2007	ALBI On 07-February-08			Index Future	263.3500	263.8550	263.3460	263.8550	508.00
20/11/2007	ALBI On 02-May-08			Index Future	270.2900	265.0770	270.2880	265.0770	0.00
20/11/2007	ALBI On 07-August-08			Index Future	278.2800	272.8990	278.2750	272.8990	0.00
20/11/2007	ALBI On 06-November-08			Index Future	285.7800	280.2470	285.7830	280.2470	0.00
20/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	95019	99874	95019	99874	0.00
20/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1559	1324	1559	1324	0.00
20/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	68268	35930	68268	35930	0.00
20/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	15388	35160	15388	35160	0.00
20/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	139793	95449	139793	95449	0.00
20/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	7043	16459	7043	16459	0.00
20/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	211461	160999	211461	160999	0.00
20/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	3631	8529	3631	8529	0.00
20/11/2007	CRD1 On 07-February-08			Index Future	113.0500	113.2420	113.0540	113.2420	0.00
20/11/2007	CRD1 On 02-May-08			Index Future	115.8600	116.0480	115.8560	116.0480	0.00
20/11/2007	CRD1 On 07-August-08			Index Future	120.6400	121.0450	120.6350	121.0450	0.00
20/11/2007	CRD1 On 06-November-08			Index Future	122.2700	122.4680	122.2670	122.4680	8.00
20/11/2007	GOVI On 07-February-08			jGovi	264.6500	265.1880	264.6485	265.1880	5.00
20/11/2007	GOVI On 02-May-08			jGovi	271.6600	272.2150	271.6620	272.2150	0.00
20/11/2007	GOVI On 07-August-08			jGovi	278.9300	279.5020	278.9345	279.5020	0.00
20/11/2007	GOVI On 06-November-08			jGovi	286.2100	286.7940	286.2130	286.7940	60.00
20/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	17413	20214	17413	20214	0.00
20/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	20928	18334	20928	18334	0.00
20/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	86426	91011	86426	91011	0.00
20/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	9806	8861	9806	8861	0.00
20/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	75396	79334	75396	79334	0.00
20/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	26051	24314	26051	24314	0.00
20/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	136240	141082	136240	141082	0.00
20/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	14110	13142	14110	13142	0.00
20/11/2007	ILBI On 07-February-08			Index Future	299.3800	299.0480	299.3760	299.0480	0.00
20/11/2007	J153 On 31-August-10			jSwap	10.3600	10.2960	0.0735	0.0719	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	J157 On 15-September-15			jSwap	9.1700	9.1000	0.0045	0.0084	0.00
20/11/2007	J186 On 21-December-26			jSwap	8.2800	8.2500	0.0758	0.0730	0.00
20/11/2007	J201 On 22-December-14			jSwap	9.3000	9.2400	0.0980	0.0949	0.00
20/11/2007	J203 On 15-September-17			jSwap	8.9400	8.8730	0.0934	0.0896	0.00
20/11/2007	J204 On 21-December-18			jSwap	8.8600	8.7940	0.0985	0.0943	0.00
20/11/2007	J207 On 15-January-20			jSwap	8.7600	8.7010	0.0578	0.0534	0.00
20/11/2007	JBAR On 21-December-05			jBar	10.9300	0.0000	10.9250	0.0000	0.00
20/11/2007	JFRA On 07-February-08			jFra	10.9800	10.9650	0.0266	0.0266	0.00
20/11/2007	JFRA On 05-February-09			jFra	10.3000	10.2180	0.0250	0.0248	0.00
20/11/2007	JFRA On 02-May-08			jFra	11.0000	10.9840	0.0284	0.0284	0.00
20/11/2007	JFRA On 07-May-09			jFra	10.0100	9.9730	0.0244	0.0243	0.00
20/11/2007	JFRA On 07-August-08			jFra	10.8400	10.8170	0.0263	0.0263	0.00
20/11/2007	JFRA On 06-August-09			jFra	9.7000	9.6800	0.0236	0.0236	0.00
20/11/2007	JFRA On 06-November-08			jFra	10.6000	10.5340	0.0258	0.0256	0.00
20/11/2007	JFRA On 05-November-09			jFra	9.5700	9.4450	0.0233	0.0230	0.00
20/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14062	14105	14062	14105	0.00
20/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5630	5691	5630	5691	0.00
20/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22334	22258	22334	22258	0.00
20/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21599	21728	21599	21728	0.00
20/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14343	14367	14343	14367	0.00
20/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12416	12472	12416	12472	0.00
20/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17579	17584	17579	17584	0.00
20/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16149	16208	16149	16208	0.00
20/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25746	25741	25746	25741	0.00
20/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26471	26520	26471	26520	0.00
20/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20010	19955	20010	19955	0.00
20/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19153	19265	19153	19265	0.00
20/11/2007	JN02 On 07-February-08			jNote	10.4100	10.3580	0.1848	0.1840	0.00
20/11/2007	JN02 On 02-May-08			jNote	10.2100	10.1470	0.1831	0.1820	0.00
20/11/2007	JN02 On 07-August-08			jNote	9.9800	9.8950	0.1780	0.1766	0.00
20/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26567	25902	26567	25902	0.00
20/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1620	1772	1620	1772	0.00
20/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16174	15593	16174	15593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	10834	11383	10834	11383	0.00
20/11/2007	JN05 On 07-February-08			jNote	9.4400	9.3600	0.3690	0.3666	0.00
20/11/2007	JN05 On 02-May-08			jNote	9.2900	9.2090	0.3647	0.3622	0.00
20/11/2007	JN05 On 07-August-08			jNote	9.1200	9.0330	0.3586	0.3559	0.00
20/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	20129	17976	20129	17976	0.00
20/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3082	3879	3082	3879	0.00
20/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	10302	9075	10302	9075	0.00
20/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	17070	19045	17070	19045	0.00
20/11/2007	JN10 On 07-February-08			jNote	8.7000	8.6370	0.5659	0.5634	0.00
20/11/2007	JN10 On 02-May-08			jNote	8.6000	8.5320	0.5631	0.5605	0.00
20/11/2007	JN10 On 07-August-08			jNote	8.4800	8.4120	0.5582	0.5555	0.00
20/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2672	1973	2672	1973	0.00
20/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	22190	25656	22190	25656	0.00
20/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4566	3678	4566	3678	0.00
20/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	29511	33039	29511	33039	0.00
20/11/2007	JROD On 31-January-08			jRod	10.6800	10.6600	0.0069	0.0068	0.00
20/11/2007	JROD On 29-February-08			jRod	10.4900	10.4610	0.0125	0.0123	0.00
20/11/2007	JROD On 31-March-08			jRod	10.7500	10.6930	0.0138	0.0136	0.00
20/11/2007	JROD On 30-April-08			jRod	10.9700	10.8820	0.0145	0.0141	0.00
20/11/2007	JROD On 30-May-08			jRod	10.7300	10.6570	0.0201	0.0195	0.00
20/11/2007	JROD On 30-June-08			jRod	10.8900	10.8090	0.0213	0.0207	0.00
20/11/2007	JROD On 31-July-08			jRod	11.0400	10.9530	0.0220	0.0214	0.00
20/11/2007	JROD On 30-November-07			jRod	9.9600	9.9610	0.0051	0.0051	0.00
20/11/2007	JROD On 31-December-07			jRod	10.2900	10.2850	0.0061	0.0061	0.00
20/11/2007	OTH1 On 07-February-08			Index Future	258.0100	258.7300	258.0130	258.7300	0.00
20/11/2007	OTH1 On 02-May-08			Index Future	264.4100	265.1420	264.4080	265.1420	0.00
20/11/2007	OTH1 On 07-August-08			Index Future	272.5600	250.4680	272.5570	250.4680	0.00
20/11/2007	OTH1 On 06-November-08			Index Future	279.0400	279.8100	279.0370	279.8100	12.00
20/11/2007	R153 On 07-February-08			Bond Future	9.0800	9.0320	114.6392	114.7569	8,734.00
20/11/2007	R153 On 02-May-08			Bond Future	8.8500	8.7960	110.9136	111.0220	0.00
20/11/2007	R153 On 07-August-08			Bond Future	8.6200	8.5710	113.8951	113.9923	0.00
20/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	54	66	54	66	0.00
20/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2033	1927	2033	1927	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	960	1025	960	1025	0.00
20/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	627	584	627	584	0.00
20/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	741	789	741	789	0.00
20/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	977	927	977	927	0.00
20/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	17	22	17	22	0.00
20/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2600	2488	2600	2488	0.00
20/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	5	7	5	7	0.00
20/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3197	3081	3197	3081	0.00
20/11/2007	R157 On 07-February-08			Bond Future	8.2200	8.1830	134.8994	135.1637	9,198.00
20/11/2007	R157 On 02-May-08			Bond Future	8.0900	8.0530	131.4545	131.7141	0.00
20/11/2007	R157 On 07-August-08			Bond Future	7.9800	7.9390	134.9507	135.2040	2,500.00
20/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	441	506	441	506	0.00
20/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3612	3413	3612	3413	0.00
20/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3798	3983	3798	3983	0.00
20/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1195	1121	1195	1121	2,000.00
20/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2842	2981	2842	2981	0.00
20/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2710	2595	2710	2595	0.00
20/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4960	5167	4960	5167	0.00
20/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	793	740	793	740	0.00
20/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	173	205	173	205	0.00
20/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5061	4830	5061	4830	0.00
20/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	53	66	53	66	0.00
20/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6689	6438	6689	6438	0.00
20/11/2007	R186 On 07-February-08			Bond Future	7.9500	7.9340	126.1539	126.3833	0.00
20/11/2007	R186 On 02-May-08			Bond Future	7.8700	7.8530	129.3864	129.6168	0.00
20/11/2007	R186 On 07-August-08			Bond Future	7.8000	7.7840	127.5447	127.7754	0.00
20/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1587	1688	1587	1688	0.00
20/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3956	3828	3956	3828	0.00
20/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4576	4721	4576	4721	0.00
20/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3128	3042	3128	3042	0.00
20/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4627	4752	4627	4752	0.00
20/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5251	5146	5251	5146	0.00
20/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	729	790	729	790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6095	5927	6095	5927	0.00
20/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	268	297	268	297	0.00
20/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8738	8538	8738	8538	0.00
20/11/2007	R196 On 07-February-08			Bond Future	9.7900	9.7530	104.7511	104.7881	0.00
20/11/2007	R196 On 02-May-08			Bond Future	9.3800	9.4670	102.3108	102.2460	0.00
20/11/2007	R196 On 07-August-08			Bond Future	8.9100	9.1070	105.0510	104.9460	0.00
20/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	36	40	36	40	0.00
20/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1056	1023	1056	1023	0.00
20/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	191	170	191	170	0.00
20/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	488	531	488	531	0.00
20/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1731	1682	1731	1682	0.00
20/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1815	1871	1815	1871	0.00
20/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	18	20	18	20	0.00
20/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1285	1251	1285	1251	0.00
20/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	8	9	8	9	0.00
20/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1524	1488	1524	1488	0.00
20/11/2007	R201 On 07-February-08			Bond Future	8.3000	8.2580	103.5763	103.7856	910.00
20/11/2007	R201 On 02-May-08			Bond Future	8.1600	8.1230	106.2408	106.4464	0.00
20/11/2007	R201 On 07-August-08			Bond Future	8.0500	8.0070	104.6716	104.8721	0.00
20/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	264	306	264	306	0.00
20/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3179	3012	3179	3012	0.00
20/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2758	2900	2758	2900	0.00
20/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1046	983	1046	983	0.00
20/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2054	2159	2054	2159	0.00
20/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2290	2194	2290	2194	0.00
20/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	96	116	96	116	0.00
20/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4376	4186	4376	4186	0.00
20/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	32	40	32	40	0.00
20/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5698	5497	5698	5497	0.00
20/11/2007	R203 On 07-February-08			Bond Future	8.1500	8.1050	104.0773	104.3416	0.00
20/11/2007	R203 On 02-May-08			Bond Future	8.0400	7.9950	102.5669	102.8294	0.00
20/11/2007	R203 On 07-August-08			Bond Future	7.9600	7.9000	105.2280	105.5908	0.00
20/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	231	271	231	271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4605	4382	4605	4382	0.00
20/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2615	2788	2615	2788	0.00
20/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1219	1130	1219	1130	0.00
20/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1194	1345	1194	1345	0.00
20/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2537	2325	2537	2325	0.00
20/11/2007	R204 On 07-February-08			Bond Future	8.1400	8.1010	100.1385	100.4219	3,331.00
20/11/2007	R204 On 02-May-08			Bond Future	8.0400	8.0010	102.7125	102.9947	0.00
20/11/2007	R204 On 07-August-08			Bond Future	7.9600	7.9160	101.4273	101.7072	0.00
20/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	541	608	541	608	0.00
20/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5215	4998	5215	4998	0.00
20/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2781	2966	2781	2966	0.00
20/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1323	1226	1323	1226	0.00
20/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1093	1205	1093	1205	0.00
20/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2545	2378	2545	2378	0.00
20/11/2007	R206 On 07-February-08			Bond Future	8.3400	8.2980	96.7117	96.8916	0.00
20/11/2007	R206 On 02-May-08			Bond Future	8.1900	8.1540	99.2042	99.3801	0.00
20/11/2007	R206 On 07-August-08			Bond Future	8.0700	8.0260	98.1137	98.2843	0.00
20/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	192	224	192	224	0.00
20/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2878	2731	2878	2731	0.00
20/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1419	1519	1419	1519	0.00
20/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1173	1097	1173	1097	0.00
20/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1520	1607	1520	1607	0.00
20/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1802	1718	1802	1718	0.00
20/11/2007	R207 On 07-February-08			Bond Future	8.1300	8.0860	93.9385	94.2275	0.00
20/11/2007	R207 On 02-May-08			Bond Future	8.0400	7.9950	96.3541	96.6426	0.00
20/11/2007	R207 On 07-August-08			Bond Future	7.9600	7.9170	95.3010	95.5878	0.00
20/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	207	248	207	248	0.00
20/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4870	4622	4870	4622	0.00
20/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2867	3057	2867	3057	0.00
20/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1336	1238	1336	1238	0.00
20/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1763	1925	1763	1925	0.00
20/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1456	1331	1456	1331	0.00
20/11/2007	R209 On 07-February-08			Bond Future	7.6500	7.6330	86.1779	86.3779	6,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	R209 On 02-May-08			Bond Future	7.5900	7.5650	85.2274	85.4297	0.00
20/11/2007	R209 On 07-August-08			Bond Future	7.5300	7.5060	87.5235	87.7277	0.00
20/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	225	251	225	251	0.00
20/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7174	7000	7174	7000	0.00
20/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3800	3932	3800	3932	0.00
20/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2160	2090	2160	2090	0.00
20/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2839	2993	2839	2993	0.00
20/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	605	555	605	555	0.00
20/11/2007	TRT1 On 07-February-08			Index Future	261.4200	261.9550	261.4170	261.9550	0.00
20/11/2007	TRT1 On 02-May-08			Index Future	267.9000	268.4470	267.8960	268.4470	0.00
20/11/2007	TRT1 On 07-August-08			Index Future	276.2000	276.6100	276.2040	276.6100	0.00
20/11/2007	TRT1 On 06-November-08			Index Future	282.7200	283.2980	282.7190	283.2980	400.00
21/11/2007	\$ / R On 17-March-08			Currency Future	6.9400	6.8506	6.9362	6.8506	21,037.00
21/11/2007	\$ / R On 13-June-08			Currency Future	7.0500	6.9655	7.0528	6.9655	6,383.00
21/11/2007	\$ / R On 14-December-07			Currency Future	6.8200	6.7430	6.8249	6.7430	24,466.00
21/11/2007	£ / R On 17-March-08			Currency Future	14.2300	14.0762	14.2271	14.0762	0.00
21/11/2007	£ / R On 13-June-08			Currency Future	14.4200	14.2677	14.4178	14.2677	38.00
21/11/2007	£ / R On 14-December-07			Currency Future	14.0500	13.9015	14.0468	13.9015	37.00
21/11/2007	€ / R On 17-March-08			Currency Future	10.3000	10.1454	10.3041	10.1454	751.00
21/11/2007	€ / R On 13-June-08			Currency Future	10.4800	10.3158	10.4751	10.3158	72.00
21/11/2007	€ / R On 14-December-07			Currency Future	10.1300	9.9764	10.1310	9.9764	1.00
21/11/2007	ALBI On 07-February-08			Index Future	262.8800	263.3460	262.8800	263.3460	508.00
21/11/2007	ALBI On 02-May-08			Index Future	269.7700	270.2880	269.7700	270.2880	0.00
21/11/2007	ALBI On 07-August-08			Index Future	277.7700	278.2750	277.7650	278.2750	0.00
21/11/2007	ALBI On 06-November-08			Index Future	285.2800	285.7830	285.2830	285.7830	0.00
21/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	90604	95019	90604	95019	0.00
21/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	1804	1559	1804	1559	0.00
21/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	64453	68268	64453	68268	0.00
21/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	16753	15388	16753	15388	0.00
21/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	135278	139793	135278	139793	0.00
21/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	7628	7043	7628	7043	0.00
21/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	206743	211461	206743	211461	0.00
21/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	3913	3631	3913	3631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	CRD1 On 07-February-08			Index Future	112.8500	113.0540	112.8510	113.0540	0.00
21/11/2007	CRD1 On 02-May-08			Index Future	115.7000	115.8560	115.6970	115.8560	0.00
21/11/2007	CRD1 On 07-August-08			Index Future	120.4400	120.6350	120.4380	120.6350	0.00
21/11/2007	CRD1 On 06-November-08			Index Future	122.1600	122.2670	122.1560	122.2670	8.00
21/11/2007	GOVI On 07-February-08			jGovi	264.1300	264.6485	264.1305	264.6485	5.00
21/11/2007	GOVI On 02-May-08			jGovi	271.2500	271.6620	271.2525	271.6620	0.00
21/11/2007	GOVI On 07-August-08			jGovi	278.5800	278.9345	278.5760	278.9345	0.00
21/11/2007	GOVI On 06-November-08			jGovi	285.9100	286.2130	285.9095	286.2130	60.00
21/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	14948	17413	14948	17413	0.00
21/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	23643	20928	23643	20928	0.00
21/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	83064	86426	83064	86426	0.00
21/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	10539	9806	10539	9806	0.00
21/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	72927	75396	72927	75396	0.00
21/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	27167	26051	27167	26051	0.00
21/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	133709	136240	133709	136240	0.00
21/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	14614	14110	14614	14110	0.00
21/11/2007	ILBI On 07-February-08			Index Future	299.3600	299.3760	299.3560	299.3760	0.00
21/11/2007	J153 On 31-August-10			jSwap	10.4000	10.3590	0.0745	0.0735	0.00
21/11/2007	J157 On 15-September-15			jSwap	9.2400	9.1700	0.0006	0.0045	0.00
21/11/2007	J186 On 21-December-26			jSwap	8.3500	8.2810	0.0816	0.0758	0.00
21/11/2007	J201 On 22-December-14			jSwap	9.3700	9.2990	0.1019	0.0980	0.00
21/11/2007	J203 On 15-September-17			jSwap	9.0100	8.9350	0.0977	0.0934	0.00
21/11/2007	J204 On 21-December-18			jSwap	8.9200	8.8550	0.1026	0.0985	0.00
21/11/2007	J207 On 15-January-20			jSwap	8.8200	8.7610	0.0621	0.0578	0.00
21/11/2007	JBAR On 21-December-05			jBar	10.9700	10.9250	10.9670	10.9250	0.00
21/11/2007	JFRA On 07-February-08			jFra	11.0000	10.9750	0.0267	0.0266	0.00
21/11/2007	JFRA On 05-February-09			jFra	10.3700	10.3020	0.0252	0.0250	0.00
21/11/2007	JFRA On 02-May-08			jFra	11.0300	10.9960	0.0285	0.0284	0.00
21/11/2007	JFRA On 07-May-09			jFra	10.0500	10.0120	0.0244	0.0244	0.00
21/11/2007	JFRA On 07-August-08			jFra	10.8700	10.8390	0.0264	0.0263	0.00
21/11/2007	JFRA On 06-August-09			jFra	9.7800	9.7020	0.0238	0.0236	0.00
21/11/2007	JFRA On 06-November-08			jFra	10.6500	10.6030	0.0259	0.0258	0.00
21/11/2007	JFRA On 05-November-09			jFra	9.5900	9.5690	0.0234	0.0233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14047	14062	14047	14062	0.00
21/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5553	5630	5553	5630	0.00
21/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22392	22334	22392	22334	0.00
21/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21490	21599	21490	21599	0.00
21/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14343	14343	14343	14343	0.00
21/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12337	12416	12337	12416	0.00
21/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17589	17579	17589	17579	0.00
21/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16075	16149	16075	16149	0.00
21/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25818	25746	25818	25746	0.00
21/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26351	26471	26351	26471	0.00
21/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20039	20010	20039	20010	0.00
21/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19068	19153	19068	19153	0.00
21/11/2007	JN02 On 07-February-08			jNote	10.4500	10.4050	0.1855	0.1848	0.00
21/11/2007	JN02 On 02-May-08			jNote	10.2600	10.2100	0.1838	0.1831	0.00
21/11/2007	JN02 On 07-August-08			jNote	10.0200	9.9770	0.1787	0.1780	0.00
21/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27194	26567	27194	26567	0.00
21/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1484	1620	1484	1620	0.00
21/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16586	16174	16586	16174	0.00
21/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	10441	10834	10441	10834	0.00
21/11/2007	JN05 On 07-February-08			jNote	9.5100	9.4360	0.3714	0.3690	0.00
21/11/2007	JN05 On 02-May-08			jNote	9.3700	9.2900	0.3673	0.3647	0.00
21/11/2007	JN05 On 07-August-08			jNote	9.2000	9.1180	0.3612	0.3586	0.00
21/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22339	20129	22339	20129	0.00
21/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	2426	3082	2426	3082	0.00
21/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11586	10302	11586	10302	0.00
21/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15284	17070	15284	17070	0.00
21/11/2007	JN10 On 07-February-08			jNote	8.7700	8.7000	0.5687	0.5659	0.00
21/11/2007	JN10 On 02-May-08			jNote	8.6700	8.5980	0.5658	0.5631	0.00
21/11/2007	JN10 On 07-August-08			jNote	8.5500	8.4800	0.5609	0.5582	0.00
21/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	3674	2672	3674	2672	0.00
21/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	18592	22190	18592	22190	0.00
21/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	5664	4566	5664	4566	0.00
21/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	26021	29511	26021	29511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	JROD On 31-January-08			jRod	10.7000	10.6790	0.0069	0.0069	0.00
21/11/2007	JROD On 29-February-08			jRod	10.5000	10.4890	0.0125	0.0125	0.00
21/11/2007	JROD On 31-March-08			jRod	10.7600	10.7490	0.0139	0.0138	0.00
21/11/2007	JROD On 30-April-08			jRod	10.9800	10.9690	0.0146	0.0145	0.00
21/11/2007	JROD On 30-May-08			jRod	10.7300	10.7310	0.0201	0.0201	0.00
21/11/2007	JROD On 30-June-08			jRod	10.8900	10.8920	0.0213	0.0213	0.00
21/11/2007	JROD On 31-July-08			jRod	11.0400	11.0390	0.0220	0.0220	0.00
21/11/2007	JROD On 30-November-07			jRod	9.9600	9.9590	0.0051	0.0051	0.00
21/11/2007	JROD On 31-December-07			jRod	10.2900	10.2850	0.0061	0.0061	0.00
21/11/2007	OTH1 On 07-February-08			Index Future	257.4600	258.0130	257.4580	258.0130	0.00
21/11/2007	OTH1 On 02-May-08			Index Future	263.9500	264.4080	263.9530	264.4080	0.00
21/11/2007	OTH1 On 07-August-08			Index Future	271.9700	272.5570	271.9710	272.5570	0.00
21/11/2007	OTH1 On 06-November-08			Index Future	278.6900	279.0370	278.6870	279.0370	12.00
21/11/2007	R153 On 07-February-08			Bond Future	9.1100	9.0820	114.5687	114.6392	8,734.00
21/11/2007	R153 On 02-May-08			Bond Future	8.8800	8.8460	110.8486	110.9136	0.00
21/11/2007	R153 On 07-August-08			Bond Future	8.6500	8.6210	113.8369	113.8951	0.00
21/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	47	54	47	54	0.00
21/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2097	2033	2097	2033	0.00
21/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	921	960	921	960	0.00
21/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	653	627	653	627	0.00
21/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	713	741	713	741	0.00
21/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1007	977	1007	977	0.00
21/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	15	17	15	17	0.00
21/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2668	2600	2668	2600	0.00
21/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	4	5	4	5	0.00
21/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3266	3197	3266	3197	0.00
21/11/2007	R157 On 07-February-08			Bond Future	8.2500	8.2230	134.7017	134.8994	9,198.00
21/11/2007	R157 On 02-May-08			Bond Future	8.1200	8.0930	131.2603	131.4545	0.00
21/11/2007	R157 On 07-August-08			Bond Future	8.0100	7.9790	134.7612	134.9507	2,500.00
21/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	395	441	395	441	0.00
21/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3764	3612	3764	3612	0.00
21/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3659	3798	3659	3798	0.00
21/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1251	1195	1251	1195	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2740	2842	2740	2842	0.00
21/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2797	2710	2797	2710	0.00
21/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4805	4960	4805	4960	0.00
21/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	832	793	832	793	0.00
21/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	150	173	150	173	0.00
21/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5237	5061	5237	5061	0.00
21/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	45	53	45	53	0.00
21/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6878	6689	6878	6689	0.00
21/11/2007	R186 On 07-February-08			Bond Future	7.9700	7.9540	125.9252	126.1539	0.00
21/11/2007	R186 On 02-May-08			Bond Future	7.8900	7.8730	129.1567	129.3864	0.00
21/11/2007	R186 On 07-August-08			Bond Future	7.8200	7.8040	127.3147	127.5447	0.00
21/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1489	1587	1489	1587	0.00
21/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4087	3956	4087	3956	0.00
21/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4433	4576	4433	4576	0.00
21/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3215	3128	3215	3128	0.00
21/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4503	4627	4503	4627	0.00
21/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5358	5251	5358	5251	0.00
21/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	671	729	671	729	0.00
21/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6266	6095	6266	6095	0.00
21/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	240	268	240	268	0.00
21/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8939	8738	8939	8738	0.00
21/11/2007	R196 On 07-February-08			Bond Future	9.8500	9.7910	104.6957	104.7511	0.00
21/11/2007	R196 On 02-May-08			Bond Future	9.4400	9.3830	102.2660	102.3108	0.00
21/11/2007	R196 On 07-August-08			Bond Future	8.9600	8.9090	105.0223	105.0510	0.00
21/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	30	36	30	36	0.00
21/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1105	1056	1105	1056	0.00
21/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	175	191	175	191	0.00
21/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	516	488	516	488	0.00
21/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1713	1731	1713	1731	0.00
21/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1826	1815	1826	1815	0.00
21/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	14	18	14	18	0.00
21/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1337	1285	1337	1285	0.00
21/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	6	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1578	1524	1578	1524	0.00
21/11/2007	R201 On 07-February-08			Bond Future	8.3300	8.2980	103.4196	103.5763	910.00
21/11/2007	R201 On 02-May-08			Bond Future	8.1900	8.1630	106.0869	106.2408	0.00
21/11/2007	R201 On 07-August-08			Bond Future	8.0800	8.0470	104.5214	104.6716	0.00
21/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	234	264	234	264	0.00
21/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3306	3179	3306	3179	0.00
21/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2653	2758	2653	2758	0.00
21/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1095	1046	1095	1046	0.00
21/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1977	2054	1977	2054	0.00
21/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2363	2290	2363	2290	0.00
21/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	82	96	82	96	0.00
21/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4519	4376	4519	4376	0.00
21/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	26	32	26	32	0.00
21/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5850	5698	5850	5698	0.00
21/11/2007	R203 On 07-February-08			Bond Future	8.1800	8.1450	103.8796	104.0773	0.00
21/11/2007	R203 On 02-May-08			Bond Future	8.0700	8.0350	102.3707	102.5669	0.00
21/11/2007	R203 On 07-August-08			Bond Future	7.9700	7.9560	105.1375	105.2280	0.00
21/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	202	231	202	231	0.00
21/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4775	4605	4775	4605	0.00
21/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2488	2615	2488	2615	0.00
21/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1288	1219	1288	1219	0.00
21/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1156	1194	1156	1194	0.00
21/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2590	2537	2590	2537	0.00
21/11/2007	R204 On 07-February-08			Bond Future	8.1800	8.1410	99.8561	100.1385	3,331.00
21/11/2007	R204 On 02-May-08			Bond Future	8.0800	8.0410	102.4314	102.7125	0.00
21/11/2007	R204 On 07-August-08			Bond Future	8.0000	7.9560	101.1485	101.4273	0.00
21/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	480	541	480	541	0.00
21/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5436	5215	5436	5215	0.00
21/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2602	2781	2602	2781	0.00
21/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1426	1323	1426	1323	0.00
21/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	989	1093	989	1093	0.00
21/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2720	2545	2720	2545	0.00
21/11/2007	R206 On 07-February-08			Bond Future	8.3700	8.3380	96.5771	96.7117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	R206 On 02-May-08			Bond Future	8.2200	8.1940	99.0726	99.2042	0.00
21/11/2007	R206 On 07-August-08			Bond Future	8.1000	8.0660	97.9860	98.1137	0.00
21/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	169	192	169	192	0.00
21/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2990	2878	2990	2878	0.00
21/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1345	1419	1345	1419	0.00
21/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1231	1173	1231	1173	0.00
21/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1456	1520	1456	1520	0.00
21/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1866	1802	1866	1802	0.00
21/11/2007	R207 On 07-February-08			Bond Future	8.1500	8.1260	93.7944	93.9385	0.00
21/11/2007	R207 On 02-May-08			Bond Future	8.0600	8.0350	96.2103	96.3541	0.00
21/11/2007	R207 On 07-August-08			Bond Future	7.9800	7.9570	95.1580	95.3010	0.00
21/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	187	207	187	207	0.00
21/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4993	4870	4993	4870	0.00
21/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2771	2867	2771	2867	0.00
21/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1384	1336	1384	1336	0.00
21/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1684	1763	1684	1763	0.00
21/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1520	1456	1520	1456	0.00
21/11/2007	R209 On 07-February-08			Bond Future	7.6700	7.6530	85.9786	86.1779	6,590.00
21/11/2007	R209 On 02-May-08			Bond Future	7.6100	7.5850	85.0259	85.2274	0.00
21/11/2007	R209 On 07-August-08			Bond Future	7.5500	7.5260	87.3201	87.5235	0.00
21/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	201	225	201	225	0.00
21/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7350	7174	7350	7174	0.00
21/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3670	3800	3670	3800	0.00
21/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2232	2160	2232	2160	0.00
21/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2689	2839	2689	2839	0.00
21/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	658	605	658	605	0.00
21/11/2007	TRT1 On 07-February-08			Index Future	260.9100	261.4170	260.9050	261.4170	0.00
21/11/2007	TRT1 On 02-May-08			Index Future	267.4900	267.8960	267.4860	267.8960	0.00
21/11/2007	TRT1 On 07-August-08			Index Future	275.7100	276.2040	275.7090	276.2040	0.00
21/11/2007	TRT1 On 06-November-08			Index Future	282.4200	282.7190	282.4170	282.7190	400.00
22/11/2007	\$ / R On 17-March-08			Currency Future	6.9200	6.9362	6.9248	6.9362	20,937.00
22/11/2007	\$ / R On 13-June-08			Currency Future	7.0400	7.0528	7.0436	7.0528	6,403.00
22/11/2007	\$ / R On 14-December-07			Currency Future	6.8100	6.8249	6.8144	6.8249	24,467.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	£ / R On 17-March-08			Currency Future	14.2400	14.2271	14.2377	14.2271	0.00
22/11/2007	£ / R On 13-June-08			Currency Future	14.4300	14.4178	14.4333	14.4178	38.00
22/11/2007	£ / R On 14-December-07			Currency Future	14.0600	14.0468	14.0581	14.0468	37.00
22/11/2007	€ / R On 17-March-08			Currency Future	10.2900	10.3041	10.2883	10.3041	751.00
22/11/2007	€ / R On 13-June-08			Currency Future	10.4600	10.4751	10.4616	10.4751	72.00
22/11/2007	€ / R On 14-December-07			Currency Future	10.1200	10.1310	10.1168	10.1310	1.00
22/11/2007	ALBI On 07-February-08			Index Future	262.3400	262.8800	262.3440	262.8800	508.00
22/11/2007	ALBI On 02-May-08			Index Future	269.1900	269.7700	269.1890	269.7700	0.00
22/11/2007	ALBI On 07-August-08			Index Future	277.1500	277.7650	277.1530	277.7650	0.00
22/11/2007	ALBI On 06-November-08			Index Future	284.6500	285.2830	284.6520	285.2830	0.00
22/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	85578	90604	85578	90604	0.00
22/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	2138	1804	2138	1804	0.00
22/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	60300	64453	60300	64453	0.00
22/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	18410	16753	18410	16753	0.00
22/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	129925	135278	129925	135278	0.00
22/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	8395	7628	8395	7628	0.00
22/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	200823	206743	200823	206743	0.00
22/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	4303	3913	4303	3913	0.00
22/11/2007	CRD1 On 07-February-08			Index Future	112.7000	112.8510	112.6990	112.8510	0.00
22/11/2007	CRD1 On 02-May-08			Index Future	115.5400	115.6970	115.5420	115.6970	0.00
22/11/2007	CRD1 On 07-August-08			Index Future	120.2700	120.4380	120.2690	120.4380	0.00
22/11/2007	CRD1 On 06-November-08			Index Future	121.9900	122.1560	121.9930	122.1560	8.00
22/11/2007	GOVI On 07-February-08			jGovi	263.5700	264.1305	263.5700	264.1305	5.00
22/11/2007	GOVI On 02-May-08			jGovi	270.6800	271.2525	270.6760	271.2525	0.00
22/11/2007	GOVI On 07-August-08			jGovi	277.9900	278.5760	277.9850	278.5760	0.00
22/11/2007	GOVI On 06-November-08			jGovi	285.3000	285.9095	285.3040	285.9095	60.00
22/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	12545	14948	12545	14948	0.00
22/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	26845	23643	26845	23643	0.00
22/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	78444	83064	78444	83064	0.00
22/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	11684	10539	11684	10539	0.00
22/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	68994	72927	68994	72927	0.00
22/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	29144	27167	29144	27167	0.00
22/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	128761	133709	128761	133709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	15721	14614	15721	14614	0.00
22/11/2007	ILBI On 07-February-08			Index Future	299.6400	299.3560	299.6380	299.3560	0.00
22/11/2007	J153 On 31-August-10			jSwap	10.4300	10.3990	0.0753	0.0745	0.00
22/11/2007	J157 On 15-September-15			jSwap	9.2700	9.2400	0.0012	0.0006	0.00
22/11/2007	J186 On 21-December-26			jSwap	8.3800	8.3450	0.0845	0.0816	0.00
22/11/2007	J201 On 22-December-14			jSwap	9.4000	9.3730	0.1033	0.1019	0.00
22/11/2007	J203 On 15-September-17			jSwap	9.0400	9.0050	0.0996	0.0977	0.00
22/11/2007	J204 On 21-December-18			jSwap	8.9500	8.9160	0.1049	0.1026	0.00
22/11/2007	J207 On 15-January-20			jSwap	8.8500	8.8190	0.0646	0.0621	0.00
22/11/2007	JBAR On 21-December-05			jBar	10.9800	10.9670	10.9750	10.9670	0.00
22/11/2007	JFRA On 07-February-08			jFra	10.9900	11.0020	0.0267	0.0267	0.00
22/11/2007	JFRA On 05-February-09			jFra	10.3900	10.3710	0.0252	0.0252	0.00
22/11/2007	JFRA On 02-May-08			jFra	11.0100	11.0270	0.0284	0.0285	0.00
22/11/2007	JFRA On 07-May-09			jFra	10.0800	10.0520	0.0245	0.0244	0.00
22/11/2007	JFRA On 07-August-08			jFra	10.8700	10.8740	0.0264	0.0264	0.00
22/11/2007	JFRA On 06-August-09			jFra	9.8000	9.7810	0.0238	0.0238	0.00
22/11/2007	JFRA On 06-November-08			jFra	10.6600	10.6500	0.0259	0.0259	0.00
22/11/2007	JFRA On 05-November-09			jFra	9.6900	9.5920	0.0236	0.0234	0.00
22/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13972	14047	13972	14047	0.00
22/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5509	5553	5509	5553	0.00
22/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22391	22392	22391	22392	0.00
22/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21441	21490	21441	21490	0.00
22/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14277	14343	14277	14343	0.00
22/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12319	12337	12319	12337	0.00
22/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17551	17589	17551	17589	0.00
22/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16048	16075	16048	16075	0.00
22/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25813	25818	25813	25818	0.00
22/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26312	26351	26312	26351	0.00
22/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20022	20039	20022	20039	0.00
22/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	19029	19068	19029	19068	0.00
22/11/2007	JN02 On 07-February-08			jNote	10.4600	10.4480	0.1857	0.1855	0.00
22/11/2007	JN02 On 02-May-08			jNote	10.2900	10.2550	0.1843	0.1838	0.00
22/11/2007	JN02 On 07-August-08			jNote	10.0700	10.0240	0.1795	0.1787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27389	27194	27389	27194	0.00
22/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1420	1484	1420	1484	0.00
22/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16853	16586	16853	16586	0.00
22/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	10170	10441	10170	10441	0.00
22/11/2007	JN05 On 07-February-08			jNote	9.5300	9.5100	0.3719	0.3714	0.00
22/11/2007	JN05 On 02-May-08			jNote	9.3900	9.3680	0.3677	0.3673	0.00
22/11/2007	JN05 On 07-August-08			jNote	9.2200	9.1990	0.3618	0.3612	0.00
22/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22828	22339	22828	22339	0.00
22/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	2262	2426	2262	2426	0.00
22/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11849	11586	11849	11586	0.00
22/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14877	15284	14877	15284	0.00
22/11/2007	JN10 On 07-February-08			jNote	8.8000	8.7700	0.5703	0.5687	0.00
22/11/2007	JN10 On 02-May-08			jNote	8.7000	8.6670	0.5675	0.5658	0.00
22/11/2007	JN10 On 07-August-08			jNote	8.5900	8.5490	0.5627	0.5609	0.00
22/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	4228	3674	4228	3674	0.00
22/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16928	18592	16928	18592	0.00
22/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	6291	5664	6291	5664	0.00
22/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	24274	26021	24274	26021	0.00
22/11/2007	JROD On 31-January-08			jRod	10.6900	10.7000	0.0069	0.0069	0.00
22/11/2007	JROD On 29-February-08			jRod	10.5000	10.5040	0.0125	0.0125	0.00
22/11/2007	JROD On 31-March-08			jRod	10.7700	10.7630	0.0139	0.0139	0.00
22/11/2007	JROD On 30-April-08			jRod	10.9900	10.9770	0.0146	0.0146	0.00
22/11/2007	JROD On 30-May-08			jRod	10.7400	10.7320	0.0201	0.0201	0.00
22/11/2007	JROD On 30-June-08			jRod	10.9000	10.8920	0.0214	0.0213	0.00
22/11/2007	JROD On 31-July-08			jRod	11.0500	11.0420	0.0221	0.0220	0.00
22/11/2007	JROD On 30-November-07			jRod	9.9600	9.9570	0.0051	0.0051	0.00
22/11/2007	JROD On 31-December-07			jRod	10.2800	10.2900	0.0061	0.0061	0.00
22/11/2007	OTH1 On 07-February-08			Index Future	256.6900	257.4580	256.6910	257.4580	0.00
22/11/2007	OTH1 On 02-May-08			Index Future	263.1700	263.9530	263.1660	263.9530	0.00
22/11/2007	OTH1 On 07-August-08			Index Future	271.0600	271.9710	271.0630	271.9710	0.00
22/11/2007	OTH1 On 06-November-08			Index Future	277.8600	278.6870	277.8580	278.6870	12.00
22/11/2007	R153 On 07-February-08			Bond Future	9.1300	9.1120	114.5217	114.5687	8,734.00
22/11/2007	R153 On 02-May-08			Bond Future	8.9000	8.8760	110.8053	110.8486	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	R153 On 07-August-08			Bond Future	8.6700	8.6510	113.7981	113.8369	0.00
22/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	42	47	42	47	0.00
22/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2139	2097	2139	2097	0.00
22/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	894	921	894	921	0.00
22/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	669	653	669	653	0.00
22/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	694	713	694	713	0.00
22/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1027	1007	1027	1007	0.00
22/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	13	15	13	15	0.00
22/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2713	2668	2713	2668	0.00
22/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	4	4	4	4	0.00
22/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3312	3266	3312	3266	0.00
22/11/2007	R157 On 07-February-08			Bond Future	8.2900	8.2530	134.4386	134.7017	9,198.00
22/11/2007	R157 On 02-May-08			Bond Future	8.1600	8.1230	131.0019	131.2603	0.00
22/11/2007	R157 On 07-August-08			Bond Future	8.0500	8.0090	134.5090	134.7612	2,500.00
22/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	341	395	341	395	0.00
22/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3973	3764	3973	3764	0.00
22/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3481	3659	3481	3659	0.00
22/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1331	1251	1331	1251	2,000.00
22/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2609	2740	2609	2740	0.00
22/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2917	2797	2917	2797	0.00
22/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4604	4805	4604	4805	0.00
22/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	890	832	890	832	0.00
22/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	125	150	125	150	0.00
22/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5474	5237	5474	5237	0.00
22/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	36	45	36	45	0.00
22/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7132	6878	7132	6878	0.00
22/11/2007	R186 On 07-February-08			Bond Future	8.0100	7.9740	125.4696	125.9252	0.00
22/11/2007	R186 On 02-May-08			Bond Future	7.9300	7.8930	128.6992	129.1567	0.00
22/11/2007	R186 On 07-August-08			Bond Future	7.8600	7.8240	126.8565	127.3147	0.00
22/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1319	1489	1319	1489	0.00
22/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4373	4087	4373	4087	0.00
22/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4167	4433	4167	4433	0.00
22/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3406	3215	3406	3215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4272	4503	4272	4503	0.00
22/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5584	5358	5584	5358	0.00
22/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	575	671	575	671	0.00
22/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6626	6266	6626	6266	0.00
22/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	198	240	198	240	0.00
22/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9352	8939	9352	8939	0.00
22/11/2007	R196 On 07-February-08			Bond Future	9.8700	9.8480	104.6753	104.6957	0.00
22/11/2007	R196 On 02-May-08			Bond Future	9.5100	9.4410	102.2128	102.2660	0.00
22/11/2007	R196 On 07-August-08			Bond Future	9.0800	8.9630	104.9603	105.0223	0.00
22/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	27	30	27	30	0.00
22/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1123	1105	1123	1105	0.00
22/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	157	175	157	175	0.00
22/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	551	516	551	516	0.00
22/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1679	1713	1679	1713	0.00
22/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1854	1826	1854	1826	0.00
22/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	13	14	13	14	0.00
22/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1356	1337	1356	1337	0.00
22/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	6	6	6	6	0.00
22/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1597	1578	1597	1578	0.00
22/11/2007	R201 On 07-February-08			Bond Future	8.3700	8.3280	103.2112	103.4196	910.00
22/11/2007	R201 On 02-May-08			Bond Future	8.2300	8.1930	105.8822	106.0869	0.00
22/11/2007	R201 On 07-August-08			Bond Future	8.1200	8.0770	104.3217	104.5214	0.00
22/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	199	234	199	234	0.00
22/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3479	3306	3479	3306	0.00
22/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2518	2653	2518	2653	0.00
22/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1164	1095	1164	1095	0.00
22/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1878	1977	1878	1977	0.00
22/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2464	2363	2464	2363	0.00
22/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	67	82	67	82	0.00
22/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4712	4519	4712	4519	0.00
22/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	21	26	21	26	0.00
22/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6053	5850	6053	5850	0.00
22/11/2007	R203 On 07-February-08			Bond Future	8.2300	8.1750	103.5512	103.8796	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	R203 On 02-May-08			Bond Future	8.1200	8.0650	102.0446	102.3707	0.00
22/11/2007	R203 On 07-August-08			Bond Future	8.0200	7.9700	104.8154	105.1375	0.00
22/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	163	202	163	202	0.00
22/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5064	4775	5064	4775	0.00
22/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2287	2488	2287	2488	0.00
22/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1414	1288	1414	1288	0.00
22/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1034	1156	1034	1156	0.00
22/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2790	2590	2790	2590	0.00
22/11/2007	R204 On 07-February-08			Bond Future	8.2200	8.1810	99.5748	99.8561	3,331.00
22/11/2007	R204 On 02-May-08			Bond Future	8.1200	8.0810	102.1512	102.4314	0.00
22/11/2007	R204 On 07-August-08			Bond Future	8.0400	7.9960	100.8707	101.1485	0.00
22/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	424	480	424	480	0.00
22/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5661	5436	5661	5436	0.00
22/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2430	2602	2430	2602	0.00
22/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1534	1426	1534	1426	0.00
22/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	892	989	892	989	0.00
22/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2900	2720	2900	2720	0.00
22/11/2007	R206 On 07-February-08			Bond Future	8.4200	8.3680	96.3532	96.5771	0.00
22/11/2007	R206 On 02-May-08			Bond Future	8.2700	8.2240	98.8536	99.0726	0.00
22/11/2007	R206 On 07-August-08			Bond Future	8.1500	8.0960	97.7737	97.9860	0.00
22/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	138	169	138	169	0.00
22/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3183	2990	3183	2990	0.00
22/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1230	1345	1230	1345	0.00
22/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1335	1231	1335	1231	0.00
22/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1356	1456	1356	1456	0.00
22/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1977	1866	1977	1866	0.00
22/11/2007	R207 On 07-February-08			Bond Future	8.2000	8.1460	93.4356	93.7944	0.00
22/11/2007	R207 On 02-May-08			Bond Future	8.1100	8.0550	95.8521	96.2103	0.00
22/11/2007	R207 On 07-August-08			Bond Future	8.0300	7.9770	94.8018	95.1580	0.00
22/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	148	187	148	187	0.00
22/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5313	4993	5313	4993	0.00
22/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2548	2771	2548	2771	0.00
22/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1519	1384	1519	1384	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1500	1684	1500	1684	0.00
22/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1692	1520	1692	1520	0.00
22/11/2007	R209 On 07-February-08			Bond Future	7.7300	7.6730	85.3853	85.9786	6,590.00
22/11/2007	R209 On 02-May-08			Bond Future	7.6700	7.6050	84.4259	85.0259	0.00
22/11/2007	R209 On 07-August-08			Bond Future	7.6100	7.5460	86.7145	87.3201	0.00
22/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	149	201	149	201	0.00
22/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7891	7350	7891	7350	0.00
22/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3314	3670	3314	3670	0.00
22/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2475	2232	2475	2232	0.00
22/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2268	2689	2268	2689	0.00
22/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	843	658	843	658	0.00
22/11/2007	TRT1 On 07-February-08			Index Future	260.3500	260.9050	260.3450	260.9050	0.00
22/11/2007	TRT1 On 02-May-08			Index Future	266.9100	267.4860	266.9130	267.4860	0.00
22/11/2007	TRT1 On 07-August-08			Index Future	275.1400	275.7090	275.1440	275.7090	0.00
22/11/2007	TRT1 On 06-November-08			Index Future	281.8100	282.4170	281.8140	282.4170	400.00
23/11/2007	\$ / R On 17-March-08			Currency Future	6.9800	6.9248	6.9794	6.9248	22,937.00
23/11/2007	\$ / R On 13-June-08			Currency Future	7.1000	7.0436	7.0984	7.0436	6,403.00
23/11/2007	\$ / R On 14-December-07			Currency Future	6.8700	6.8144	6.8690	6.8144	24,435.00
23/11/2007	£ / R On 17-March-08			Currency Future	14.2800	14.2377	14.2760	14.2377	0.00
23/11/2007	£ / R On 13-June-08			Currency Future	14.4700	14.4333	14.4690	14.4333	38.00
23/11/2007	£ / R On 14-December-07			Currency Future	14.1000	14.0581	14.0969	14.0581	37.00
23/11/2007	€ / R On 17-March-08			Currency Future	10.3400	10.2883	10.3397	10.2883	751.00
23/11/2007	€ / R On 13-June-08			Currency Future	10.5100	10.4616	10.5133	10.4616	72.00
23/11/2007	€ / R On 14-December-07			Currency Future	10.1700	10.1168	10.1685	10.1168	1.00
23/11/2007	ALBI On 07-February-08			Index Future	262.2000	262.3440	262.1960	262.3440	508.00
23/11/2007	ALBI On 02-May-08			Index Future	268.9900	269.1890	268.9890	269.1890	0.00
23/11/2007	ALBI On 07-August-08			Index Future	276.9400	277.1530	276.9410	277.1530	0.00
23/11/2007	ALBI On 06-November-08			Index Future	284.4300	284.6520	284.4260	284.6520	0.00
23/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	84157	85578	84157	85578	0.00
23/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	2197	2138	2197	2138	0.00
23/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	58835	60300	58835	60300	0.00
23/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	18945	18410	18945	18410	0.00
23/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	128053	129925	128053	129925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	8643	8395	8643	8395	0.00
23/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	198694	200823	198694	200823	0.00
23/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	4434	4303	4434	4303	0.00
23/11/2007	CRD1 On 07-February-08			Index Future	112.6100	112.6990	112.6080	112.6990	0.00
23/11/2007	CRD1 On 02-May-08			Index Future	115.4500	115.5420	115.4490	115.5420	0.00
23/11/2007	CRD1 On 07-August-08			Index Future	120.2000	120.2690	120.1960	120.2690	0.00
23/11/2007	CRD1 On 06-November-08			Index Future	121.9000	121.9930	121.8950	121.9930	8.00
23/11/2007	GOVI On 07-February-08			jGovi	263.4700	263.5700	263.4690	263.5700	7.00
23/11/2007	GOVI On 02-May-08			jGovi	270.5700	270.6760	270.5725	270.6760	0.00
23/11/2007	GOVI On 07-August-08			jGovi	277.8800	277.9850	277.8795	277.9850	0.00
23/11/2007	GOVI On 06-November-08			jGovi	285.2000	285.3040	285.1970	285.3040	60.00
23/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	12044	12545	12044	12545	0.00
23/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	27354	26845	27354	26845	0.00
23/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	77557	78444	77557	78444	0.00
23/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	11832	11684	11832	11684	0.00
23/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	68234	68994	68234	68994	0.00
23/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	29439	29144	29439	29144	0.00
23/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	127848	128761	127848	128761	0.00
23/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	15878	15721	15878	15721	0.00
23/11/2007	ILBI On 07-February-08			Index Future	299.7500	299.6380	299.7520	299.6380	0.00
23/11/2007	J153 On 31-August-10			jSwap	10.4400	10.4300	0.0756	0.0753	0.00
23/11/2007	J157 On 15-September-15			jSwap	9.2800	9.2720	0.0016	0.0012	0.00
23/11/2007	J186 On 21-December-26			jSwap	8.3800	8.3760	0.0849	0.0845	0.00
23/11/2007	J201 On 22-December-14			jSwap	9.4100	9.4000	0.1038	0.1033	0.00
23/11/2007	J203 On 15-September-17			jSwap	9.0400	9.0360	0.1001	0.0996	0.00
23/11/2007	J204 On 21-December-18			jSwap	8.9600	8.9490	0.1054	0.1049	0.00
23/11/2007	J207 On 15-January-20			jSwap	8.8600	8.8540	0.0651	0.0646	0.00
23/11/2007	JBAR On 21-December-05			jBar	10.9800	10.9750	10.9750	10.9750	0.00
23/11/2007	JFRA On 07-February-08			jFra	10.9900	10.9900	0.0267	0.0267	0.00
23/11/2007	JFRA On 05-February-09			jFra	10.3800	10.3910	0.0252	0.0252	0.00
23/11/2007	JFRA On 02-May-08			jFra	11.0000	11.0080	0.0284	0.0284	0.00
23/11/2007	JFRA On 07-May-09			jFra	10.1100	10.0790	0.0246	0.0245	0.00
23/11/2007	JFRA On 07-August-08			jFra	10.8600	10.8690	0.0263	0.0264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	JFRA On 06-August-09			jFra	9.8100	9.7950	0.0239	0.0238	0.00
23/11/2007	JFRA On 06-November-08			jFra	10.6900	10.6590	0.0260	0.0259	0.00
23/11/2007	JFRA On 05-November-09			jFra	9.7300	9.6880	0.0237	0.0236	0.00
23/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13914	13972	13914	13972	0.00
23/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5455	5509	5455	5509	0.00
23/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22354	22391	22354	22391	0.00
23/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21428	21441	21428	21441	0.00
23/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14224	14277	14224	14277	0.00
23/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12290	12319	12290	12319	0.00
23/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17501	17551	17501	17551	0.00
23/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	16033	16048	16033	16048	0.00
23/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25804	25813	25804	25813	0.00
23/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26279	26312	26279	26312	0.00
23/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20026	20022	20026	20022	0.00
23/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18969	19029	18969	19029	0.00
23/11/2007	JN02 On 07-February-08			jNote	10.4700	10.4630	0.1859	0.1857	0.00
23/11/2007	JN02 On 02-May-08			jNote	10.3000	10.2850	0.1845	0.1843	0.00
23/11/2007	JN02 On 07-August-08			jNote	10.0900	10.0720	0.1798	0.1795	0.00
23/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27487	27389	27487	27389	0.00
23/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1371	1420	1371	1420	0.00
23/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16936	16853	16936	16853	0.00
23/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	10038	10170	10038	10170	0.00
23/11/2007	JN05 On 07-February-08			jNote	9.5400	9.5270	0.3721	0.3719	0.00
23/11/2007	JN05 On 02-May-08			jNote	9.3900	9.3850	0.3679	0.3677	0.00
23/11/2007	JN05 On 07-August-08			jNote	9.2300	9.2200	0.3621	0.3618	0.00
23/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23041	22828	23041	22828	0.00
23/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	2167	2262	2167	2262	0.00
23/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11971	11849	11971	11849	0.00
23/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14645	14877	14645	14877	0.00
23/11/2007	JN10 On 07-February-08			jNote	8.8100	8.8040	0.5705	0.5703	0.00
23/11/2007	JN10 On 02-May-08			jNote	8.7100	8.7030	0.5677	0.5675	0.00
23/11/2007	JN10 On 07-August-08			jNote	8.6000	8.5880	0.5630	0.5627	0.00
23/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	4290	4228	4290	4228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16597	16928	16597	16928	0.00
23/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	6371	6291	6371	6291	0.00
23/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	23956	24274	23956	24274	0.00
23/11/2007	JROD On 31-January-08			jRod	10.6700	10.6920	0.0073	0.0069	0.00
23/11/2007	JROD On 29-February-08			jRod	10.4900	10.5030	0.0130	0.0125	0.00
23/11/2007	JROD On 31-March-08			jRod	10.7600	10.7660	0.0144	0.0139	0.00
23/11/2007	JROD On 30-April-08			jRod	10.9800	10.9850	0.0151	0.0146	0.00
23/11/2007	JROD On 30-May-08			jRod	10.7400	10.7390	0.0206	0.0201	0.00
23/11/2007	JROD On 30-June-08			jRod	10.9000	10.9000	0.0219	0.0214	0.00
23/11/2007	JROD On 31-July-08			jRod	11.0500	11.0510	0.0226	0.0221	0.00
23/11/2007	JROD On 30-November-07			jRod	9.9500	9.9560	0.0057	0.0051	0.00
23/11/2007	JROD On 31-December-07			jRod	10.2700	10.2830	0.0066	0.0061	0.00
23/11/2007	OTH1 On 07-February-08			Index Future	256.4500	256.6910	256.4450	256.6910	0.00
23/11/2007	OTH1 On 02-May-08			Index Future	262.9100	263.1660	262.9130	263.1660	0.00
23/11/2007	OTH1 On 07-August-08			Index Future	270.7600	271.0630	270.7570	271.0630	0.00
23/11/2007	OTH1 On 06-November-08			Index Future	277.5900	277.8580	277.5930	277.8580	12.00
23/11/2007	R153 On 07-February-08			Bond Future	9.1400	9.1320	114.4983	114.5217	8,734.00
23/11/2007	R153 On 02-May-08			Bond Future	8.9100	8.8960	110.7837	110.8053	0.00
23/11/2007	R153 On 07-August-08			Bond Future	8.6800	8.6710	113.7787	113.7981	0.00
23/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	39	42	39	42	0.00
23/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2160	2139	2160	2139	0.00
23/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	880	894	880	894	0.00
23/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	677	669	677	669	0.00
23/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	684	694	684	694	0.00
23/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1036	1027	1036	1027	0.00
23/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	12	13	12	13	0.00
23/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2736	2713	2736	2713	0.00
23/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3	4	3	4	0.00
23/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3336	3312	3336	3312	0.00
23/11/2007	R157 On 07-February-08			Bond Future	8.3000	8.2930	134.3730	134.4386	9,198.00
23/11/2007	R157 On 02-May-08			Bond Future	8.1700	8.1630	130.9374	131.0019	0.00
23/11/2007	R157 On 07-August-08			Bond Future	8.0600	8.0490	134.4461	134.5090	2,500.00
23/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	323	341	323	341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4021	3973	4021	3973	0.00
23/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3433	3481	3433	3481	0.00
23/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1347	1331	1347	1331	2,000.00
23/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2572	2609	2572	2609	0.00
23/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2944	2917	2944	2917	0.00
23/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4550	4604	4550	4604	0.00
23/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	900	890	900	890	0.00
23/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	116	125	116	125	0.00
23/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5532	5474	5532	5474	0.00
23/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	32	36	32	36	0.00
23/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7195	7132	7195	7132	0.00
23/11/2007	R186 On 07-February-08			Bond Future	8.0200	8.0140	125.3561	125.4696	0.00
23/11/2007	R186 On 02-May-08			Bond Future	7.9400	7.9330	128.5851	128.6992	0.00
23/11/2007	R186 On 07-August-08			Bond Future	7.8700	7.8640	126.7423	126.8565	0.00
23/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1268	1319	1268	1319	0.00
23/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4435	4373	4435	4373	0.00
23/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4093	4167	4093	4167	0.00
23/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3447	3406	3447	3406	0.00
23/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4208	4272	4208	4272	0.00
23/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5635	5584	5635	5584	0.00
23/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	545	575	545	575	0.00
23/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6709	6626	6709	6626	0.00
23/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	184	198	184	198	0.00
23/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9452	9352	9452	9352	0.00
23/11/2007	R196 On 07-February-08			Bond Future	9.9000	9.8690	104.6461	104.6753	0.00
23/11/2007	R196 On 02-May-08			Bond Future	9.5000	9.5100	102.2213	102.2128	0.00
23/11/2007	R196 On 07-August-08			Bond Future	9.0300	9.0800	104.9895	104.9603	0.00
23/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	24	27	24	27	0.00
23/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1150	1123	1150	1123	0.00
23/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	159	157	159	157	0.00
23/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	545	551	545	551	0.00
23/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1690	1679	1690	1679	0.00
23/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1836	1854	1836	1854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	11	13	11	13	0.00
23/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1384	1356	1384	1356	0.00
23/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	5	6	5	6	0.00
23/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1626	1597	1626	1597	0.00
23/11/2007	R201 On 07-February-08			Bond Future	8.3800	8.3680	103.1592	103.2112	910.00
23/11/2007	R201 On 02-May-08			Bond Future	8.2400	8.2330	105.8311	105.8822	0.00
23/11/2007	R201 On 07-August-08			Bond Future	8.1300	8.1170	104.2718	104.3217	0.00
23/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	188	199	188	199	0.00
23/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3520	3479	3520	3479	0.00
23/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2480	2518	2480	2518	0.00
23/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1178	1164	1178	1164	0.00
23/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1851	1878	1851	1878	0.00
23/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2486	2464	2486	2464	0.00
23/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	63	67	63	67	0.00
23/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4759	4712	4759	4712	0.00
23/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	19	21	19	21	0.00
23/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6103	6053	6103	6053	0.00
23/11/2007	R203 On 07-February-08			Bond Future	8.2400	8.2250	103.4857	103.5512	0.00
23/11/2007	R203 On 02-May-08			Bond Future	8.1300	8.1150	101.9796	102.0446	0.00
23/11/2007	R203 On 07-August-08			Bond Future	8.0300	8.0200	104.7511	104.8154	0.00
23/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	153	163	153	163	0.00
23/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5119	5064	5119	5064	0.00
23/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2244	2287	2244	2287	0.00
23/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1436	1414	1436	1414	0.00
23/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1009	1034	1009	1034	0.00
23/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2828	2790	2828	2790	0.00
23/11/2007	R204 On 07-February-08			Bond Future	8.2300	8.2210	99.5047	99.5748	3,331.00
23/11/2007	R204 On 02-May-08			Bond Future	8.1300	8.1210	102.0814	102.1512	0.00
23/11/2007	R204 On 07-August-08			Bond Future	8.0500	8.0360	100.8014	100.8707	0.00
23/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	405	424	405	424	0.00
23/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5712	5661	5712	5661	0.00
23/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2384	2430	2384	2430	0.00
23/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1557	1534	1557	1534	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	866	892	866	892	0.00
23/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2944	2900	2944	2900	0.00
23/11/2007	R206 On 07-February-08			Bond Future	8.4300	8.4180	96.3085	96.3532	0.00
23/11/2007	R206 On 02-May-08			Bond Future	8.2800	8.2740	98.8099	98.8536	0.00
23/11/2007	R206 On 07-August-08			Bond Future	8.1600	8.1460	97.7313	97.7737	0.00
23/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	130	138	130	138	0.00
23/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3219	3183	3219	3183	0.00
23/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1205	1230	1205	1230	0.00
23/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1353	1335	1353	1335	0.00
23/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1334	1356	1334	1356	0.00
23/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1998	1977	1998	1977	0.00
23/11/2007	R207 On 07-February-08			Bond Future	8.1900	8.1960	93.5072	93.4356	0.00
23/11/2007	R207 On 02-May-08			Bond Future	8.1000	8.1050	95.9236	95.8521	0.00
23/11/2007	R207 On 07-August-08			Bond Future	8.0200	8.0270	94.8729	94.8018	0.00
23/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	150	148	150	148	0.00
23/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5244	5313	5244	5313	0.00
23/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2585	2548	2585	2548	0.00
23/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1484	1519	1484	1519	0.00
23/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1532	1500	1532	1500	0.00
23/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1653	1692	1653	1692	0.00
23/11/2007	R209 On 07-February-08			Bond Future	7.7200	7.7330	85.4837	85.3853	6,590.00
23/11/2007	R209 On 02-May-08			Bond Future	7.6600	7.6650	84.5254	84.4259	0.00
23/11/2007	R209 On 07-August-08			Bond Future	7.6000	7.6060	86.8150	86.7145	0.00
23/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	152	149	152	149	0.00
23/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7795	7891	7795	7891	0.00
23/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3361	3314	3361	3314	0.00
23/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2423	2475	2423	2475	0.00
23/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2332	2268	2332	2268	0.00
23/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	807	843	807	843	0.00
23/11/2007	TRT1 On 07-February-08			Index Future	260.2400	260.3450	260.2410	260.3450	0.00
23/11/2007	TRT1 On 02-May-08			Index Future	266.8100	266.9130	266.8050	266.9130	0.00
23/11/2007	TRT1 On 07-August-08			Index Future	274.9500	275.1440	274.9480	275.1440	0.00
23/11/2007	TRT1 On 06-November-08			Index Future	281.7000	281.8140	281.7030	281.8140	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	\$ / R On 17-March-08			Currency Future	6.9700	6.9794	6.9690	6.9794	23,117.00
26/11/2007	\$ / R On 13-June-08			Currency Future	7.0900	7.0984	7.0878	7.0984	6,443.00
26/11/2007	\$ / R On 14-December-07			Currency Future	6.8600	6.8690	6.8588	6.8690	24,435.00
26/11/2007	£ / R On 17-March-08			Currency Future	14.3500	14.2760	14.3477	14.2760	0.00
26/11/2007	£ / R On 13-June-08			Currency Future	14.5400	14.4690	14.5435	14.4690	42.00
26/11/2007	£ / R On 14-December-07			Currency Future	14.1700	14.0969	14.1680	14.0969	37.00
26/11/2007	€ / R On 17-March-08			Currency Future	10.3600	10.3397	10.3581	10.3397	751.00
26/11/2007	€ / R On 13-June-08			Currency Future	10.5300	10.5133	10.5322	10.5133	72.00
26/11/2007	€ / R On 14-December-07			Currency Future	10.1900	10.1685	10.1852	10.1685	1.00
26/11/2007	ALBI On 07-February-08			Index Future	262.0700	262.1960	262.0710	262.1960	508.00
26/11/2007	ALBI On 02-May-08			Index Future	268.9400	268.9890	268.9410	268.9890	0.00
26/11/2007	ALBI On 07-August-08			Index Future	276.9100	276.9410	276.9070	276.9410	0.00
26/11/2007	ALBI On 06-November-08			Index Future	284.4100	284.4260	284.4080	284.4260	0.00
26/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	82830	84157	82830	84157	0.00
26/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	2120	2197	2120	2197	0.00
26/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	58209	58835	58209	58835	0.00
26/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	18799	18945	18799	18945	0.00
26/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	127609	128053	127609	128053	0.00
26/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	8539	8643	8539	8643	0.00
26/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	198446	198694	198446	198694	0.00
26/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	4366	4434	4366	4434	0.00
26/11/2007	CRD1 On 07-February-08			Index Future	112.6000	112.6080	112.6000	112.6080	0.00
26/11/2007	CRD1 On 02-May-08			Index Future	115.4400	115.4490	115.4400	115.4490	0.00
26/11/2007	CRD1 On 07-August-08			Index Future	120.2100	120.1960	120.2060	120.1960	0.00
26/11/2007	CRD1 On 06-November-08			Index Future	121.8900	121.8950	121.8870	121.8950	8.00
26/11/2007	GOVI On 07-February-08			jGovi	263.4000	263.4690	263.3990	263.4690	7.00
26/11/2007	GOVI On 02-May-08			jGovi	270.5000	270.5725	270.5005	270.5725	0.00
26/11/2007	GOVI On 07-August-08			jGovi	277.8100	277.8795	277.8060	277.8795	0.00
26/11/2007	GOVI On 06-November-08			jGovi	285.1200	285.1970	285.1230	285.1970	60.00
26/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	11432	12044	11432	12044	0.00
26/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	27442	27354	27442	27354	0.00
26/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	76747	77557	76747	77557	0.00
26/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	11742	11832	11742	11832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	67510	68234	67510	68234	0.00
26/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	29450	29439	29450	29439	0.00
26/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	127087	127848	127087	127848	0.00
26/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	15857	15878	15857	15878	0.00
26/11/2007	ILBI On 07-February-08			Index Future	299.5900	299.7520	299.5940	299.7520	0.00
26/11/2007	J153 On 31-August-10			jSwap	10.4500	10.4400	0.0759	0.0756	0.00
26/11/2007	J157 On 15-September-15			jSwap	9.3100	9.2790	0.0034	0.0016	0.00
26/11/2007	J186 On 21-December-26			jSwap	8.4200	8.3800	0.0887	0.0849	0.00
26/11/2007	J201 On 22-December-14			jSwap	9.4300	9.4090	0.1051	0.1038	0.00
26/11/2007	J203 On 15-September-17			jSwap	9.0800	9.0430	0.1024	0.1001	0.00
26/11/2007	J204 On 21-December-18			jSwap	8.9900	8.9560	0.1079	0.1054	0.00
26/11/2007	J207 On 15-January-20			jSwap	8.9000	8.8610	0.0679	0.0651	0.00
26/11/2007	JBAR On 21-December-05			jBar	11.0500	10.9750	11.0500	10.9750	0.00
26/11/2007	JFRA On 07-February-08			jFra	11.0000	10.9890	0.0267	0.0267	0.00
26/11/2007	JFRA On 05-February-09			jFra	10.4200	10.3810	0.0253	0.0252	0.00
26/11/2007	JFRA On 02-May-08			jFra	11.0200	10.9990	0.0284	0.0284	0.00
26/11/2007	JFRA On 07-May-09			jFra	10.1200	10.1110	0.0246	0.0246	0.00
26/11/2007	JFRA On 07-August-08			jFra	10.8800	10.8550	0.0264	0.0263	0.00
26/11/2007	JFRA On 06-August-09			jFra	9.8100	9.8050	0.0239	0.0239	0.00
26/11/2007	JFRA On 06-November-08			jFra	10.6700	10.6850	0.0259	0.0260	0.00
26/11/2007	JFRA On 05-November-09			jFra	9.7300	9.7270	0.0237	0.0237	0.00
26/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13760	13914	13760	13914	0.00
26/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5278	5455	5278	5455	0.00
26/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22324	22354	22324	22354	0.00
26/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21308	21428	21308	21428	0.00
26/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14125	14224	14125	14224	0.00
26/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12143	12290	12143	12290	0.00
26/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17438	17501	17438	17501	0.00
26/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15902	16033	15902	16033	0.00
26/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25751	25804	25751	25804	0.00
26/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26206	26279	26206	26279	0.00
26/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19920	20026	19920	20026	0.00
26/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18907	18969	18907	18969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	JN02 On 07-February-08			jNote	10.4800	10.4710	0.1861	0.1859	0.00
26/11/2007	JN02 On 02-May-08			jNote	10.3100	10.2970	0.1847	0.1845	0.00
26/11/2007	JN02 On 07-August-08			jNote	10.1000	10.0890	0.1799	0.1798	0.00
26/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27596	27487	27596	27487	0.00
26/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1253	1371	1253	1371	0.00
26/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16940	16936	16940	16936	0.00
26/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9827	10038	9827	10038	0.00
26/11/2007	JN05 On 07-February-08			jNote	9.5500	9.5350	0.3726	0.3721	0.00
26/11/2007	JN05 On 02-May-08			jNote	9.4100	9.3940	0.3685	0.3679	0.00
26/11/2007	JN05 On 07-August-08			jNote	9.2500	9.2300	0.3627	0.3621	0.00
26/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23436	23041	23436	23041	0.00
26/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1945	2167	1945	2167	0.00
26/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	12176	11971	12176	11971	0.00
26/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14143	14645	14143	14645	0.00
26/11/2007	JN10 On 07-February-08			jNote	8.8500	8.8100	0.5723	0.5705	0.00
26/11/2007	JN10 On 02-May-08			jNote	8.7500	8.7090	0.5696	0.5677	0.00
26/11/2007	JN10 On 07-August-08			jNote	8.6300	8.5950	0.5648	0.5630	0.00
26/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	4871	4290	4871	4290	0.00
26/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	14771	16597	14771	16597	0.00
26/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7046	6371	7046	6371	0.00
26/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	22068	23956	22068	23956	0.00
26/11/2007	JROD On 31-January-08			jRod	10.7000	10.6700	0.0069	0.0073	0.00
26/11/2007	JROD On 29-February-08			jRod	10.5200	10.4910	0.0126	0.0130	0.00
26/11/2007	JROD On 31-March-08			jRod	10.7800	10.7560	0.0140	0.0144	0.00
26/11/2007	JROD On 30-April-08			jRod	10.9900	10.9770	0.0147	0.0151	0.00
26/11/2007	JROD On 30-May-08			jRod	10.7400	10.7360	0.0201	0.0206	0.00
26/11/2007	JROD On 30-June-08			jRod	10.8900	10.8980	0.0213	0.0219	0.00
26/11/2007	JROD On 31-July-08			jRod	11.0500	11.0490	0.0221	0.0226	0.00
26/11/2007	JROD On 30-November-07			jRod	9.9500	9.9530	0.0051	0.0057	0.00
26/11/2007	JROD On 31-December-07			jRod	10.2700	10.2700	0.0060	0.0066	0.00
26/11/2007	OTH1 On 07-February-08			Index Future	256.1800	256.4450	256.1780	256.4450	0.00
26/11/2007	OTH1 On 02-May-08			Index Future	262.6400	262.9130	262.6400	262.9130	0.00
26/11/2007	OTH1 On 07-August-08			Index Future	270.6600	270.7570	270.6630	270.7570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	OTH1 On 06-November-08			Index Future	277.3100	277.5930	277.3070	277.5930	12.00
26/11/2007	R153 On 07-February-08			Bond Future	9.1600	9.1420	114.4583	114.4983	8,734.00
26/11/2007	R153 On 02-May-08			Bond Future	8.9200	8.9060	110.7642	110.7837	0.00
26/11/2007	R153 On 07-August-08			Bond Future	8.6800	8.6810	113.7845	113.7787	0.00
26/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	34	39	34	39	0.00
26/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2194	2160	2194	2160	0.00
26/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	862	880	862	880	0.00
26/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	679	677	679	677	0.00
26/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	682	684	682	684	0.00
26/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1028	1036	1028	1036	0.00
26/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	9	12	9	12	0.00
26/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2774	2736	2774	2736	0.00
26/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	3	3	3	3	0.00
26/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3375	3336	3375	3336	0.00
26/11/2007	R157 On 07-February-08			Bond Future	8.3300	8.3030	134.2156	134.3730	9,138.00
26/11/2007	R157 On 02-May-08			Bond Future	8.1900	8.1730	130.8215	130.9374	0.00
26/11/2007	R157 On 07-August-08			Bond Future	8.0700	8.0590	134.3769	134.4461	2,500.00
26/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	281	323	281	323	0.00
26/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4135	4021	4135	4021	0.00
26/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3338	3433	3338	3433	0.00
26/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1368	1347	1368	1347	2,000.00
26/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2523	2572	2523	2572	0.00
26/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2964	2944	2964	2944	0.00
26/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4447	4550	4447	4550	0.00
26/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	913	900	913	900	0.00
26/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	96	116	96	116	0.00
26/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5669	5532	5669	5532	0.00
26/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	25	32	25	32	0.00
26/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7345	7195	7345	7195	0.00
26/11/2007	R186 On 07-February-08			Bond Future	8.0500	8.0240	125.0505	125.3561	0.00
26/11/2007	R186 On 02-May-08			Bond Future	7.9700	7.9430	128.2782	128.5851	0.00
26/11/2007	R186 On 07-August-08			Bond Future	7.9000	7.8740	126.4349	126.7423	0.00
26/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1129	1268	1129	1268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4602	4435	4602	4435	0.00
26/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3894	4093	3894	4093	0.00
26/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3554	3447	3554	3447	0.00
26/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4036	4208	4036	4208	0.00
26/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5771	5635	5771	5635	0.00
26/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	466	545	466	545	0.00
26/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6936	6709	6936	6709	0.00
26/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	149	184	149	184	0.00
26/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9722	9452	9722	9452	0.00
26/11/2007	R196 On 07-February-08			Bond Future	9.8900	9.8990	104.6510	104.6461	0.00
26/11/2007	R196 On 02-May-08			Bond Future	9.4900	9.4990	102.2283	102.2213	0.00
26/11/2007	R196 On 07-August-08			Bond Future	9.0100	9.0250	104.9958	104.9895	0.00
26/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	23	24	23	24	0.00
26/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1143	1150	1143	1150	0.00
26/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	158	159	158	159	0.00
26/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	537	545	537	545	0.00
26/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1683	1690	1683	1690	0.00
26/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1822	1836	1822	1836	0.00
26/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	10	11	10	11	0.00
26/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1378	1384	1378	1384	0.00
26/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	4	5	4	5	0.00
26/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1620	1626	1620	1626	0.00
26/11/2007	R201 On 07-February-08			Bond Future	8.4100	8.3780	102.9930	103.1592	910.00
26/11/2007	R201 On 02-May-08			Bond Future	8.2800	8.2430	105.6474	105.8311	0.00
26/11/2007	R201 On 07-August-08			Bond Future	8.1700	8.1270	104.0826	104.2718	0.00
26/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	156	188	156	188	0.00
26/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3654	3520	3654	3520	0.00
26/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2351	2480	2351	2480	0.00
26/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1233	1178	1233	1178	0.00
26/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1752	1851	1752	1851	0.00
26/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2577	2486	2577	2486	0.00
26/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	49	63	49	63	0.00
26/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4912	4759	4912	4759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	14	19	14	19	0.00
26/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6264	6103	6264	6103	0.00
26/11/2007	R203 On 07-February-08			Bond Future	8.2600	8.2350	103.3484	103.4857	0.00
26/11/2007	R203 On 02-May-08			Bond Future	8.1500	8.1250	101.8237	101.9796	0.00
26/11/2007	R203 On 07-August-08			Bond Future	8.0600	8.0300	104.5906	104.7511	0.00
26/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	129	153	129	153	0.00
26/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5233	5119	5233	5119	0.00
26/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2138	2244	2138	2244	0.00
26/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1485	1436	1485	1436	0.00
26/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	944	1009	944	1009	0.00
26/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2925	2828	2925	2828	0.00
26/11/2007	R204 On 07-February-08			Bond Future	8.2600	8.2310	99.2946	99.5047	3,331.00
26/11/2007	R204 On 02-May-08			Bond Future	8.1600	8.1310	101.8582	102.0814	0.00
26/11/2007	R204 On 07-August-08			Bond Future	8.0800	8.0460	100.5663	100.8014	0.00
26/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	350	405	350	405	0.00
26/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5867	5712	5867	5712	0.00
26/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2239	2384	2239	2384	0.00
26/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1636	1557	1636	1557	0.00
26/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	784	866	784	866	0.00
26/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3097	2944	3097	2944	0.00
26/11/2007	R206 On 07-February-08			Bond Future	8.4600	8.4280	96.1523	96.3085	0.00
26/11/2007	R206 On 02-May-08			Bond Future	8.3300	8.2840	98.6310	98.8099	0.00
26/11/2007	R206 On 07-August-08			Bond Future	8.2000	8.1560	97.5365	97.7313	0.00
26/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	105	130	105	130	0.00
26/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3351	3219	3351	3219	0.00
26/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1108	1205	1108	1205	0.00
26/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1435	1353	1435	1353	0.00
26/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1240	1334	1240	1334	0.00
26/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2098	1998	2098	1998	0.00
26/11/2007	R207 On 07-February-08			Bond Future	8.2100	8.1860	93.3068	93.5072	0.00
26/11/2007	R207 On 02-May-08			Bond Future	8.1200	8.0950	95.7164	95.9236	0.00
26/11/2007	R207 On 07-August-08			Bond Future	8.0500	8.0170	94.6669	94.8729	0.00
26/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	122	150	122	150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5417	5244	5417	5244	0.00
26/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2444	2585	2444	2585	0.00
26/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1551	1484	1551	1484	0.00
26/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1423	1532	1423	1532	0.00
26/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1750	1653	1750	1653	0.00
26/11/2007	R209 On 07-February-08			Bond Future	7.7600	7.7230	85.1303	85.4837	6,590.00
26/11/2007	R209 On 02-May-08			Bond Future	7.6900	7.6550	84.1680	84.5254	0.00
26/11/2007	R209 On 07-August-08			Bond Future	7.6300	7.5960	86.4543	86.8150	0.00
26/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	117	152	117	152	0.00
26/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8114	7795	8114	7795	0.00
26/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3135	3361	3135	3361	0.00
26/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2554	2423	2554	2423	0.00
26/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2089	2332	2089	2332	0.00
26/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	924	807	924	807	0.00
26/11/2007	TRT1 On 07-February-08			Index Future	260.1700	260.2410	260.1660	260.2410	0.00
26/11/2007	TRT1 On 02-May-08			Index Future	266.7300	266.8050	266.7280	266.8050	0.00
26/11/2007	TRT1 On 07-August-08			Index Future	274.9200	274.9480	274.9220	274.9480	0.00
26/11/2007	TRT1 On 06-November-08			Index Future	281.6200	281.7030	281.6240	281.7030	400.00
27/11/2007	\$/R On 17-March-08			Currency Future	7.1900	6.9690	7.1943	6.9690	23,530.00
27/11/2007	\$/R On 13-June-08			Currency Future	7.3200	7.0878	7.3185	7.0878	6,443.00
27/11/2007	\$/R On 14-December-07			Currency Future	7.0800	6.8588	7.0795	6.8588	24,650.00
27/11/2007	£/R On 17-March-08			Currency Future	14.8300	14.3477	14.8322	14.3477	0.00
27/11/2007	£/R On 13-June-08			Currency Future	15.0300	14.5435	15.0336	14.5435	42.00
27/11/2007	£/R On 14-December-07			Currency Future	14.6400	14.1680	14.6440	14.1680	37.00
27/11/2007	€/R On 17-March-08			Currency Future	10.7100	10.3581	10.7126	10.3581	752.00
27/11/2007	€/R On 13-June-08			Currency Future	10.8900	10.5322	10.8934	10.5322	90.00
27/11/2007	€/R On 14-December-07			Currency Future	10.5300	10.1852	10.5324	10.1852	1.00
27/11/2007	ALBI On 07-February-08			Index Future	261.2100	262.0710	261.2100	262.0710	508.00
27/11/2007	ALBI On 02-May-08			Index Future	268.0100	268.9410	268.0120	268.9410	0.00
27/11/2007	ALBI On 07-August-08			Index Future	275.9500	276.9070	275.9540	276.9070	0.00
27/11/2007	ALBI On 06-November-08			Index Future	283.4400	284.4080	283.4370	284.4080	0.00
27/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	74931	82830	74931	82830	0.00
27/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	2831	2120	2831	2120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	51974	58209	51974	58209	0.00
27/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	21854	18799	21854	18799	0.00
27/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	119465	127609	119465	127609	0.00
27/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	9925	8539	9925	8539	0.00
27/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	189433	198446	189433	198446	0.00
27/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	5063	4366	5063	4366	0.00
27/11/2007	CRD1 On 07-February-08			Index Future	112.2400	112.6000	112.2420	112.6000	0.00
27/11/2007	CRD1 On 02-May-08			Index Future	115.0700	115.4400	115.0730	115.4400	0.00
27/11/2007	CRD1 On 07-August-08			Index Future	119.8100	120.2060	119.8090	120.2060	0.00
27/11/2007	CRD1 On 06-November-08			Index Future	121.5000	121.8870	121.5000	121.8870	8.00
27/11/2007	GOVI On 07-February-08			jGovi	262.5100	263.3990	262.5090	263.3990	7.00
27/11/2007	GOVI On 02-May-08			jGovi	269.5900	270.5005	269.5860	270.5005	0.00
27/11/2007	GOVI On 07-August-08			jGovi	276.8700	277.8060	276.8680	277.8060	0.00
27/11/2007	GOVI On 06-November-08			jGovi	284.1600	285.1230	284.1615	285.1230	60.00
27/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	8375	11432	8375	11432	0.00
27/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	33285	27442	33285	27442	0.00
27/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	69712	76747	69712	76747	0.00
27/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	13852	11742	13852	11742	0.00
27/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	61589	67510	61589	67510	0.00
27/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	32909	29450	32909	29450	0.00
27/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	119431	127087	119431	127087	0.00
27/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	17816	15857	17816	15857	0.00
27/11/2007	ILBI On 07-February-08			Index Future	299.0900	299.5940	299.0900	299.5940	0.00
27/11/2007	J153 On 31-August-10			jSwap	10.4800	10.4530	0.0767	0.0759	0.00
27/11/2007	J157 On 15-September-15			jSwap	9.4000	9.3110	0.0085	0.0034	0.00
27/11/2007	J186 On 21-December-26			jSwap	8.5100	8.4210	0.0962	0.0887	0.00
27/11/2007	J201 On 22-December-14			jSwap	9.5300	9.4340	0.1100	0.1051	0.00
27/11/2007	J203 On 15-September-17			jSwap	9.1800	9.0800	0.1082	0.1024	0.00
27/11/2007	J204 On 21-December-18			jSwap	9.0800	8.9910	0.1140	0.1079	0.00
27/11/2007	J207 On 15-January-20			jSwap	8.9800	8.8980	0.0742	0.0679	0.00
27/11/2007	JBAR On 21-December-05			jBar	11.0700	11.0500	11.0670	11.0500	0.00
27/11/2007	JFRA On 07-February-08			jFra	11.0000	11.0020	0.0267	0.0267	0.00
27/11/2007	JFRA On 05-February-09			jFra	10.4400	10.4180	0.0254	0.0253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	JFRA On 02-May-08			jFra	11.0200	11.0170	0.0285	0.0284	0.00
27/11/2007	JFRA On 07-May-09			jFra	10.1200	10.1210	0.0246	0.0246	0.00
27/11/2007	JFRA On 07-August-08			jFra	10.8900	10.8830	0.0264	0.0264	0.00
27/11/2007	JFRA On 06-August-09			jFra	9.8600	9.8130	0.0240	0.0239	0.00
27/11/2007	JFRA On 06-November-08			jFra	10.7100	10.6670	0.0260	0.0259	0.00
27/11/2007	JFRA On 05-November-09			jFra	9.7800	9.7330	0.0238	0.0237	0.00
27/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13701	13760	13701	13760	0.00
27/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5223	5278	5223	5278	0.00
27/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22324	22324	22324	22324	0.00
27/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21258	21308	21258	21308	0.00
27/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14089	14125	14089	14125	0.00
27/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	12096	12143	12096	12143	0.00
27/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17419	17438	17419	17438	0.00
27/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15856	15902	15856	15902	0.00
27/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25782	25751	25782	25751	0.00
27/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26130	26206	26130	26206	0.00
27/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19938	19920	19938	19920	0.00
27/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18833	18907	18833	18907	0.00
27/11/2007	JN02 On 07-February-08			jNote	10.5000	10.4840	0.1864	0.1861	0.00
27/11/2007	JN02 On 02-May-08			jNote	10.3400	10.3090	0.1852	0.1847	0.00
27/11/2007	JN02 On 07-August-08			jNote	10.1400	10.0980	0.1806	0.1799	0.00
27/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27873	27596	27873	27596	0.00
27/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1184	1253	1184	1253	0.00
27/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17223	16940	17223	16940	0.00
27/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9555	9827	9555	9827	0.00
27/11/2007	JN05 On 07-February-08			jNote	9.6600	9.5510	0.3762	0.3726	0.00
27/11/2007	JN05 On 02-May-08			jNote	9.5300	9.4120	0.3723	0.3685	0.00
27/11/2007	JN05 On 07-August-08			jNote	9.3700	9.2490	0.3667	0.3627	0.00
27/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	26968	23436	26968	23436	0.00
27/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1305	1945	1305	1945	0.00
27/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14392	12176	14392	12176	0.00
27/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	11818	14143	11818	14143	0.00
27/11/2007	JN10 On 07-February-08			jNote	8.9500	8.8470	0.5762	0.5723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	JN10 On 02-May-08			jNote	8.8500	8.7480	0.5736	0.5696	0.00
27/11/2007	JN10 On 07-August-08			jNote	8.7400	8.6340	0.5689	0.5648	0.00
27/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7214	4871	7214	4871	0.00
27/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	10761	14771	10761	14771	0.00
27/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9360	7046	9360	7046	0.00
27/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	17764	22068	17764	22068	0.00
27/11/2007	JROD On 31-January-08			jRod	10.7000	10.6980	0.0069	0.0069	0.00
27/11/2007	JROD On 29-February-08			jRod	10.5200	10.5160	0.0126	0.0126	0.00
27/11/2007	JROD On 31-March-08			jRod	10.7800	10.7800	0.0140	0.0140	0.00
27/11/2007	JROD On 30-April-08			jRod	11.0000	10.9900	0.0147	0.0147	0.00
27/11/2007	JROD On 30-May-08			jRod	10.7400	10.7350	0.0202	0.0201	0.00
27/11/2007	JROD On 30-June-08			jRod	10.8900	10.8920	0.0213	0.0213	0.00
27/11/2007	JROD On 31-July-08			jRod	11.0500	11.0450	0.0221	0.0221	0.00
27/11/2007	JROD On 30-November-07			jRod	9.9500	9.9510	0.0051	0.0051	0.00
27/11/2007	JROD On 31-December-07			jRod	10.2700	10.2700	0.0060	0.0060	0.00
27/11/2007	OTH1 On 07-February-08			Index Future	255.4800	256.1780	255.4840	256.1780	0.00
27/11/2007	OTH1 On 02-May-08			Index Future	261.9300	262.6400	261.9280	262.6400	0.00
27/11/2007	OTH1 On 07-August-08			Index Future	269.7600	270.6630	269.7560	270.6630	0.00
27/11/2007	OTH1 On 06-November-08			Index Future	276.5600	277.3070	276.5570	277.3070	12.00
27/11/2007	R153 On 07-February-08			Bond Future	9.2700	9.1590	114.2006	114.4583	8,734.00
27/11/2007	R153 On 02-May-08			Bond Future	9.0300	8.9150	110.5266	110.7642	0.00
27/11/2007	R153 On 07-August-08			Bond Future	8.7900	8.6780	113.5714	113.7845	0.00
27/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	20	34	20	34	0.00
27/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2438	2194	2438	2194	0.00
27/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	737	862	737	862	0.00
27/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	791	679	791	679	0.00
27/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	591	682	591	682	0.00
27/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1150	1028	1150	1028	0.00
27/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5	9	5	9	0.00
27/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3027	2774	3027	2774	0.00
27/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	3	1	3	0.00
27/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3631	3375	3631	3375	0.00
27/11/2007	R157 On 07-February-08			Bond Future	8.4100	8.3270	133.6929	134.2156	9,138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	R157 On 02-May-08			Bond Future	8.2700	8.1910	130.3077	130.8215	0.00
27/11/2007	R157 On 07-August-08			Bond Future	8.1500	8.0700	133.8752	134.3769	2,500.00
27/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	205	281	205	281	0.00
27/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4583	4135	4583	4135	0.00
27/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3008	3338	3008	3338	0.00
27/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1552	1368	1552	1368	2,000.00
27/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2282	2523	2282	2523	0.00
27/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3224	2964	3224	2964	0.00
27/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4067	4447	4067	4447	0.00
27/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1047	913	1047	913	0.00
27/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	65	96	65	96	0.00
27/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6161	5669	6161	5669	0.00
27/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16	25	16	25	0.00
27/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7858	7345	7858	7345	0.00
27/11/2007	R186 On 07-February-08			Bond Future	8.0900	8.0510	124.5997	125.0505	0.00
27/11/2007	R186 On 02-May-08			Bond Future	8.0100	7.9700	127.8254	128.2782	0.00
27/11/2007	R186 On 07-August-08			Bond Future	7.9400	7.9010	125.9814	126.4349	0.00
27/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	987	1129	987	1129	0.00
27/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4911	4602	4911	4602	0.00
27/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3647	3894	3647	3894	0.00
27/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3760	3554	3760	3554	0.00
27/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3821	4036	3821	4036	0.00
27/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	6008	5771	6008	5771	0.00
27/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	392	466	392	466	0.00
27/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7313	6936	7313	6936	0.00
27/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	120	149	120	149	0.00
27/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	10144	9722	10144	9722	0.00
27/11/2007	R196 On 07-February-08			Bond Future	10.0200	9.8940	104.5278	104.6510	0.00
27/11/2007	R196 On 02-May-08			Bond Future	9.6400	9.4900	102.1135	102.2283	0.00
27/11/2007	R196 On 07-August-08			Bond Future	9.1800	9.0130	104.9079	104.9958	0.00
27/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	15	23	15	23	0.00
27/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1259	1143	1259	1143	0.00
27/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	124	158	124	158	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	618	537	618	537	0.00
27/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1636	1683	1636	1683	0.00
27/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1864	1822	1864	1822	0.00
27/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	6	10	6	10	0.00
27/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1497	1378	1497	1378	0.00
27/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	3	4	3	4	0.00
27/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1742	1620	1742	1620	0.00
27/11/2007	R201 On 07-February-08			Bond Future	8.4800	8.4100	102.6306	102.9930	910.00
27/11/2007	R201 On 02-May-08			Bond Future	8.3500	8.2790	105.2914	105.6474	0.00
27/11/2007	R201 On 07-August-08			Bond Future	8.2400	8.1650	103.7352	104.0826	0.00
27/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	116	156	116	156	0.00
27/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3976	3654	3976	3654	0.00
27/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2134	2351	2134	2351	0.00
27/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1372	1233	1372	1233	0.00
27/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1596	1752	1596	1752	0.00
27/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2769	2577	2769	2577	0.00
27/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	34	49	34	49	0.00
27/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5259	4912	5259	4912	0.00
27/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	9	14	9	14	0.00
27/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6621	6264	6621	6264	0.00
27/11/2007	R203 On 07-February-08			Bond Future	8.3300	8.2560	102.8922	103.3484	0.00
27/11/2007	R203 On 02-May-08			Bond Future	8.2200	8.1490	101.3708	101.8237	0.00
27/11/2007	R203 On 07-August-08			Bond Future	8.1300	8.0550	104.1431	104.5906	0.00
27/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	93	129	93	129	0.00
27/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5653	5233	5653	5233	0.00
27/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1885	2138	1885	2138	0.00
27/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1685	1485	1685	1485	0.00
27/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	800	944	800	944	0.00
27/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3228	2925	3228	2925	0.00
27/11/2007	R204 On 07-February-08			Bond Future	8.3200	8.2610	98.8762	99.2946	3,331.00
27/11/2007	R204 On 02-May-08			Bond Future	8.2200	8.1630	101.4416	101.8582	0.00
27/11/2007	R204 On 07-August-08			Bond Future	8.1400	8.0800	100.1532	100.5663	0.00
27/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	287	350	287	350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6223	5867	6223	5867	0.00
27/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2007	2239	2007	2239	0.00
27/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1821	1636	1821	1636	0.00
27/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	664	784	664	784	0.00
27/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3391	3097	3391	3097	0.00
27/11/2007	R206 On 07-February-08			Bond Future	8.5400	8.4630	95.7964	96.1523	0.00
27/11/2007	R206 On 02-May-08			Bond Future	8.4100	8.3250	98.2829	98.6310	0.00
27/11/2007	R206 On 07-August-08			Bond Future	8.2800	8.2020	97.1989	97.5365	0.00
27/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	73	105	73	105	0.00
27/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3675	3351	3675	3351	0.00
27/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	949	1108	949	1108	0.00
27/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1625	1435	1625	1435	0.00
27/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1098	1240	1098	1240	0.00
27/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2295	2098	2295	2098	0.00
27/11/2007	R207 On 07-February-08			Bond Future	8.2800	8.2140	92.8084	93.3068	0.00
27/11/2007	R207 On 02-May-08			Bond Future	8.1900	8.1240	95.2189	95.7164	0.00
27/11/2007	R207 On 07-August-08			Bond Future	8.1200	8.0460	94.1721	94.6669	0.00
27/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	86	122	86	122	0.00
27/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5879	5417	5879	5417	0.00
27/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2158	2444	2158	2444	0.00
27/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1763	1551	1763	1551	0.00
27/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1197	1423	1197	1423	0.00
27/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2019	1750	2019	1750	0.00
27/11/2007	R209 On 07-February-08			Bond Future	7.7800	7.7590	84.9351	85.1303	6,590.00
27/11/2007	R209 On 02-May-08			Bond Future	7.7100	7.6910	83.9705	84.1680	0.00
27/11/2007	R209 On 07-August-08			Bond Future	7.6500	7.6320	86.2549	86.4543	0.00
27/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	102	117	102	117	0.00
27/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8294	8114	8294	8114	0.00
27/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3018	3135	3018	3135	0.00
27/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2635	2554	2635	2554	0.00
27/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	1962	2089	1962	2089	0.00
27/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	996	924	996	924	0.00
27/11/2007	TRT1 On 07-February-08			Index Future	259.2900	260.1660	259.2930	260.1660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	TRT1 On 02-May-08			Index Future	265.8300	266.7280	265.8330	266.7280	0.00
27/11/2007	TRT1 On 07-August-08			Index Future	273.9700	274.9220	273.9720	274.9220	0.00
27/11/2007	TRT1 On 06-November-08			Index Future	280.6800	281.6240	280.6800	281.6240	400.00
28/11/2007	\$ / R On 17-March-08			Currency Future	7.0500	7.1943	7.0534	7.1943	23,147.00
28/11/2007	\$ / R On 13-June-08			Currency Future	7.1800	7.3185	7.1764	7.3185	6,443.00
28/11/2007	\$ / R On 14-December-07			Currency Future	6.9400	7.0795	6.9398	7.0795	24,660.00
28/11/2007	£ / R On 17-March-08			Currency Future	14.5500	14.8322	14.5511	14.8322	0.00
28/11/2007	£ / R On 13-June-08			Currency Future	14.7500	15.0336	14.7508	15.0336	42.00
28/11/2007	£ / R On 14-December-07			Currency Future	14.3600	14.6440	14.3636	14.6440	37.00
28/11/2007	€ / R On 17-March-08			Currency Future	10.4200	10.7126	10.4245	10.7126	752.00
28/11/2007	€ / R On 13-June-08			Currency Future	10.6000	10.8934	10.6024	10.8934	90.00
28/11/2007	€ / R On 14-December-07			Currency Future	10.2500	10.5324	10.2466	10.5324	1.00
28/11/2007	ALBI On 07-February-08			Index Future	261.8600	261.2100	261.8620	261.2100	508.00
28/11/2007	ALBI On 02-May-08			Index Future	268.6900	268.0120	268.6880	268.0120	0.00
28/11/2007	ALBI On 07-August-08			Index Future	276.6900	275.9540	276.6860	275.9540	0.00
28/11/2007	ALBI On 06-November-08			Index Future	284.2000	283.4370	284.1990	283.4370	0.00
28/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	80788	74931	80788	74931	0.00
28/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	2168	2831	2168	2831	0.00
28/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	56301	51974	56301	51974	0.00
28/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	19421	21854	19421	21854	0.00
28/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	125613	119465	125613	119465	0.00
28/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	8753	9925	8753	9925	0.00
28/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	196449	189433	196449	189433	0.00
28/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	4459	5063	4459	5063	0.00
28/11/2007	CRD1 On 07-February-08			Index Future	112.3300	112.2420	112.3290	112.2420	0.00
28/11/2007	CRD1 On 02-May-08			Index Future	115.1600	115.0730	115.1620	115.0730	0.00
28/11/2007	CRD1 On 07-August-08			Index Future	119.9300	119.8090	119.9250	119.8090	0.00
28/11/2007	CRD1 On 06-November-08			Index Future	121.6000	121.5000	121.5970	121.5000	8.00
28/11/2007	GOVI On 07-February-08			jGovi	263.0600	262.5090	263.0590	262.5090	7.00
28/11/2007	GOVI On 02-May-08			jGovi	270.1500	269.5860	270.1510	269.5860	0.00
28/11/2007	GOVI On 07-August-08			jGovi	277.4500	276.8680	277.4495	276.8680	0.00
28/11/2007	GOVI On 06-November-08			jGovi	284.7600	284.1615	284.7625	284.1615	60.00
28/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	10000	8375	10000	8375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	29410	33285	29410	33285	0.00
28/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	73885	69712	73885	69712	0.00
28/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	12375	13852	12375	13852	0.00
28/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	65086	61589	65086	61589	0.00
28/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	30591	32909	30591	32909	0.00
28/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	124102	119431	124102	119431	0.00
28/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	16477	17816	16477	17816	0.00
28/11/2007	ILBI On 07-February-08			Index Future	298.4700	299.0900	298.4690	299.0900	0.00
28/11/2007	J153 On 31-August-10			jSwap	10.4900	10.4810	0.0770	0.0767	0.00
28/11/2007	J157 On 15-September-15			jSwap	9.4200	9.4030	0.0093	0.0085	0.00
28/11/2007	J186 On 21-December-26			jSwap	8.5500	8.5050	0.1001	0.0962	0.00
28/11/2007	J201 On 22-December-14			jSwap	9.5400	9.5280	0.1108	0.1100	0.00
28/11/2007	J203 On 15-September-17			jSwap	9.2000	9.1750	0.1097	0.1082	0.00
28/11/2007	J204 On 21-December-18			jSwap	9.1100	9.0810	0.1156	0.1140	0.00
28/11/2007	J207 On 15-January-20			jSwap	9.0100	8.9840	0.0761	0.0742	0.00
28/11/2007	JBAR On 21-December-05			jBar	11.0700	11.0670	11.0670	11.0670	0.00
28/11/2007	JFRA On 07-February-08			jFra	11.0700	11.0010	0.0269	0.0267	0.00
28/11/2007	JFRA On 05-February-09			jFra	10.4500	10.4390	0.0254	0.0254	0.00
28/11/2007	JFRA On 02-May-08			jFra	11.0700	11.0210	0.0286	0.0285	0.00
28/11/2007	JFRA On 07-May-09			jFra	10.1300	10.1200	0.0246	0.0246	0.00
28/11/2007	JFRA On 07-August-08			jFra	10.9100	10.8940	0.0265	0.0264	0.00
28/11/2007	JFRA On 06-August-09			jFra	9.9000	9.8570	0.0241	0.0240	0.00
28/11/2007	JFRA On 06-November-08			jFra	10.7200	10.7050	0.0260	0.0260	0.00
28/11/2007	JFRA On 05-November-09			jFra	9.7800	9.7800	0.0238	0.0238	0.00
28/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13750	13701	13750	13701	0.00
28/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	5109	5223	5109	5223	0.00
28/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22315	22324	22315	22324	0.00
28/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21217	21258	21217	21258	0.00
28/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14117	14089	14117	14089	0.00
28/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11990	12096	11990	12096	0.00
28/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17406	17419	17406	17419	0.00
28/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15804	15856	15804	15856	0.00
28/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25809	25782	25809	25782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26057	26130	26057	26130	0.00
28/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19932	19938	19932	19938	0.00
28/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18783	18833	18783	18833	0.00
28/11/2007	JN02 On 07-February-08			jNote	10.5300	10.5040	0.1868	0.1864	0.00
28/11/2007	JN02 On 02-May-08			jNote	10.3600	10.3400	0.1855	0.1852	0.00
28/11/2007	JN02 On 07-August-08			jNote	10.1500	10.1380	0.1807	0.1806	0.00
28/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	28265	27873	28265	27873	0.00
28/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	1103	1184	1103	1184	0.00
28/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17349	17223	17349	17223	0.00
28/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9398	9555	9398	9555	0.00
28/11/2007	JN05 On 07-February-08			jNote	9.6800	9.6590	0.3770	0.3762	0.00
28/11/2007	JN05 On 02-May-08			jNote	9.5500	9.5280	0.3732	0.3723	0.00
28/11/2007	JN05 On 07-August-08			jNote	9.4000	9.3720	0.3676	0.3667	0.00
28/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	27752	26968	27752	26968	0.00
28/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1167	1305	1167	1305	0.00
28/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14868	14392	14868	14392	0.00
28/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	11320	11818	11320	11818	0.00
28/11/2007	JN10 On 07-February-08			jNote	8.9700	8.9450	0.5772	0.5762	0.00
28/11/2007	JN10 On 02-May-08			jNote	8.8700	8.8490	0.5746	0.5736	0.00
28/11/2007	JN10 On 07-August-08			jNote	8.7600	8.7370	0.5699	0.5689	0.00
28/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7902	7214	7902	7214	0.00
28/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9772	10761	9772	10761	0.00
28/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9948	9360	9948	9360	0.00
28/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	16789	17764	16789	17764	0.00
28/11/2007	JROD On 31-January-08			jRod	10.6800	10.6960	0.0069	0.0069	0.00
28/11/2007	JROD On 29-February-08			jRod	10.5100	10.5180	0.0126	0.0126	0.00
28/11/2007	JROD On 31-March-08			jRod	10.7800	10.7840	0.0140	0.0140	0.00
28/11/2007	JROD On 30-April-08			jRod	10.9900	10.9950	0.0147	0.0147	0.00
28/11/2007	JROD On 30-May-08			jRod	10.7300	10.7370	0.0201	0.0202	0.00
28/11/2007	JROD On 30-June-08			jRod	10.8900	10.8930	0.0213	0.0213	0.00
28/11/2007	JROD On 31-July-08			jRod	11.0400	11.0460	0.0221	0.0221	0.00
28/11/2007	JROD On 30-November-07			jRod	9.9500	9.9510	0.0051	0.0051	0.00
28/11/2007	JROD On 31-December-07			jRod	10.2600	10.2650	0.0060	0.0060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	OTH1 On 07-February-08			Index Future	256.7500	255.4840	256.7520	255.4840	0.00
28/11/2007	OTH1 On 02-May-08			Index Future	263.2300	261.9280	263.2270	261.9280	0.00
28/11/2007	OTH1 On 07-August-08			Index Future	271.0000	269.7560	270.9950	269.7560	0.00
28/11/2007	OTH1 On 06-November-08			Index Future	277.9400	276.5570	277.9350	276.5570	12.00
28/11/2007	R153 On 07-February-08			Bond Future	9.2800	9.2690	114.1773	114.2006	8,734.00
28/11/2007	R153 On 02-May-08			Bond Future	9.0400	9.0250	110.5050	110.5266	0.00
28/11/2007	R153 On 07-August-08			Bond Future	8.8000	8.7880	113.5521	113.5714	0.00
28/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	19	20	19	20	0.00
28/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2460	2438	2460	2438	0.00
28/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	724	737	724	737	0.00
28/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	799	791	799	791	0.00
28/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	582	591	582	591	0.00
28/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1160	1150	1160	1150	0.00
28/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5	5	5	5	0.00
28/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3050	3027	3050	3027	0.00
28/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
28/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3654	3631	3654	3631	0.00
28/11/2007	R157 On 07-February-08			Bond Future	8.3600	8.4070	134.0193	133.6929	9,138.00
28/11/2007	R157 On 02-May-08			Bond Future	8.2200	8.2710	130.6285	130.3077	0.00
28/11/2007	R157 On 07-August-08			Bond Future	8.1000	8.1500	134.1885	133.8752	2,500.00
28/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	241	205	241	205	0.00
28/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4292	4583	4292	4583	0.00
28/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3201	3008	3201	3008	0.00
28/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1424	1552	1424	1552	2,000.00
28/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2422	2282	2422	2282	0.00
28/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3051	3224	3051	3224	0.00
28/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4293	4067	4293	4067	0.00
28/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	952	1047	952	1047	0.00
28/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	79	65	79	65	0.00
28/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5848	6161	5848	6161	0.00
28/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	20	16	20	16	0.00
28/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7535	7858	7535	7858	0.00
28/11/2007	R186 On 07-February-08			Bond Future	7.9900	8.0910	125.7313	124.5997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	R186 On 02-May-08			Bond Future	7.9100	8.0100	128.9619	127.8254	0.00
28/11/2007	R186 On 07-August-08			Bond Future	7.8400	7.9410	127.1196	125.9814	0.00
28/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1314	987	1314	987	0.00
28/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4106	4911	4106	4911	0.00
28/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4242	3647	4242	3647	0.00
28/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3218	3760	3218	3760	0.00
28/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4342	3821	4342	3821	0.00
28/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5391	6008	5391	6008	0.00
28/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	557	392	557	392	0.00
28/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6346	7313	6346	7313	0.00
28/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	183	120	183	120	0.00
28/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9076	10144	9076	10144	0.00
28/11/2007	R196 On 07-February-08			Bond Future	10.0400	10.0210	104.5093	104.5278	0.00
28/11/2007	R196 On 02-May-08			Bond Future	9.6500	9.6390	102.1058	102.1135	0.00
28/11/2007	R196 On 07-August-08			Bond Future	9.1700	9.1790	104.9153	104.9079	0.00
28/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	14	15	14	15	0.00
28/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1276	1259	1276	1259	0.00
28/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	121	124	121	124	0.00
28/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	623	618	623	618	0.00
28/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1636	1636	1636	1636	0.00
28/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1856	1864	1856	1864	0.00
28/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	6	6	6	6	0.00
28/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1515	1497	1515	1497	0.00
28/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2	3	2	3	0.00
28/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1760	1742	1760	1742	0.00
28/11/2007	R201 On 07-February-08			Bond Future	8.4300	8.4800	102.8893	102.6306	910.00
28/11/2007	R201 On 02-May-08			Bond Future	8.3000	8.3490	105.5455	105.2914	0.00
28/11/2007	R201 On 07-August-08			Bond Future	8.1900	8.2350	103.9832	103.7352	0.00
28/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	137	116	137	116	0.00
28/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3740	3976	3740	3976	0.00
28/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2279	2134	2279	2134	0.00
28/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1262	1372	1262	1372	0.00
28/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1700	1596	1700	1596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2624	2769	2624	2769	0.00
28/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	41	34	41	34	0.00
28/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5008	5259	5008	5259	0.00
28/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	11	9	11	9	0.00
28/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6365	6621	6365	6621	0.00
28/11/2007	R203 On 07-February-08			Bond Future	8.2700	8.3260	103.2830	102.8922	0.00
28/11/2007	R203 On 02-May-08			Bond Future	8.1600	8.2190	101.7589	101.3708	0.00
28/11/2007	R203 On 07-August-08			Bond Future	8.0700	8.1250	104.5265	104.1431	0.00
28/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	117	93	117	93	0.00
28/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5286	5653	5286	5653	0.00
28/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2090	1885	2090	1885	0.00
28/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1502	1685	1502	1685	0.00
28/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	917	800	917	800	0.00
28/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2961	3228	2961	3228	0.00
28/11/2007	R204 On 07-February-08			Bond Future	8.2500	8.3210	99.3645	98.8762	3,331.00
28/11/2007	R204 On 02-May-08			Bond Future	8.1500	8.2230	101.9279	101.4416	0.00
28/11/2007	R204 On 07-August-08			Bond Future	8.0700	8.1400	100.6354	100.1532	0.00
28/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	344	287	344	287	0.00
28/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5792	6223	5792	6223	0.00
28/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2266	2007	2266	2007	0.00
28/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1593	1821	1593	1821	0.00
28/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	799	664	799	664	0.00
28/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3043	3391	3043	3391	0.00
28/11/2007	R206 On 07-February-08			Bond Future	8.5000	8.5430	95.9741	95.7964	0.00
28/11/2007	R206 On 02-May-08			Bond Future	8.3700	8.4050	98.4567	98.2829	0.00
28/11/2007	R206 On 07-August-08			Bond Future	8.2400	8.2820	97.3675	97.1989	0.00
28/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	84	73	84	73	0.00
28/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3508	3675	3508	3675	0.00
28/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1020	949	1020	949	0.00
28/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1522	1625	1522	1625	0.00
28/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1163	1098	1163	1098	0.00
28/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2191	2295	2191	2295	0.00
28/11/2007	R207 On 07-February-08			Bond Future	8.2100	8.2840	93.3068	92.8084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	R207 On 02-May-08			Bond Future	8.1200	8.1940	95.7164	95.2189	0.00
28/11/2007	R207 On 07-August-08			Bond Future	8.0500	8.1160	94.6669	94.1721	0.00
28/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	115	86	115	86	0.00
28/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5410	5879	5410	5879	0.00
28/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2432	2158	2432	2158	0.00
28/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1539	1763	1539	1763	0.00
28/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1417	1197	1417	1197	0.00
28/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1744	2019	1744	2019	0.00
28/11/2007	R209 On 07-February-08			Bond Future	7.6700	7.7790	86.0184	84.9351	6,590.00
28/11/2007	R209 On 02-May-08			Bond Future	7.6000	7.7110	85.0661	83.9705	0.00
28/11/2007	R209 On 07-August-08			Bond Future	7.5400	7.6520	87.3607	86.2549	0.00
28/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	169	102	169	102	0.00
28/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7278	8294	7278	8294	0.00
28/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3633	3018	3633	3018	0.00
28/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2154	2635	2154	2635	0.00
28/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2701	1962	2701	1962	0.00
28/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	629	996	629	996	0.00
28/11/2007	TRT1 On 07-February-08			Index Future	259.8600	259.2930	259.8550	259.2930	0.00
28/11/2007	TRT1 On 02-May-08			Index Future	266.4100	265.8330	266.4080	265.8330	0.00
28/11/2007	TRT1 On 07-August-08			Index Future	274.6300	273.9720	274.6280	273.9720	0.00
28/11/2007	TRT1 On 06-November-08			Index Future	281.2900	280.6800	281.2940	280.6800	400.00
29/11/2007	\$ / R On 17-March-08			Currency Future	6.9600	7.0534	6.9601	7.0534	23,192.00
29/11/2007	\$ / R On 13-June-08			Currency Future	7.0800	7.1764	7.0832	7.1764	6,503.00
29/11/2007	\$ / R On 14-December-07			Currency Future	6.8500	6.9398	6.8464	6.9398	24,586.00
29/11/2007	£ / R On 17-March-08			Currency Future	14.3000	14.5511	14.2968	14.5511	0.00
29/11/2007	£ / R On 13-June-08			Currency Future	14.5000	14.7508	14.4965	14.7508	42.00
29/11/2007	£ / R On 14-December-07			Currency Future	14.1100	14.3636	14.1080	14.3636	37.00
29/11/2007	€ / R On 17-March-08			Currency Future	10.2800	10.4245	10.2754	10.4245	752.00
29/11/2007	€ / R On 13-June-08			Currency Future	10.4500	10.6024	10.4528	10.6024	107.00
29/11/2007	€ / R On 14-December-07			Currency Future	10.1000	10.2466	10.0986	10.2466	1.00
29/11/2007	ALBI On 07-February-08			Index Future	260.8400	261.8620	260.8350	261.8620	508.00
29/11/2007	ALBI On 02-May-08			Index Future	267.7900	268.6880	267.7920	268.6880	0.00
29/11/2007	ALBI On 07-August-08			Index Future	275.8400	276.6860	275.8390	276.6860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2007	ALBI On 06-November-08			Index Future	283.4300	284.1990	283.4300	284.1990	0.00
29/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	71430	80788	71430	80788	0.00
29/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	3080	2168	3080	2168	0.00
29/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	50362	56301	50362	56301	0.00
29/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	22442	19421	22442	19421	0.00
29/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	118389	125613	118389	125613	0.00
29/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	9999	8753	9999	8753	0.00
29/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	189309	196449	189309	196449	0.00
29/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	5009	4459	5009	4459	0.00
29/11/2007	CRD1 On 07-February-08			Index Future	111.9800	112.3290	111.9780	112.3290	0.00
29/11/2007	CRD1 On 02-May-08			Index Future	114.8000	115.1620	114.8020	115.1620	0.00
29/11/2007	CRD1 On 07-August-08			Index Future	119.6300	119.9250	119.6270	119.9250	0.00
29/11/2007	CRD1 On 06-November-08			Index Future	121.2200	121.5970	121.2180	121.5970	8.00
29/11/2007	GOVI On 07-February-08			jGovi	262.1300	263.0590	262.1280	263.0590	7.00
29/11/2007	GOVI On 02-May-08			jGovi	269.1900	270.1510	269.1945	270.1510	0.00
29/11/2007	GOVI On 07-August-08			jGovi	276.4700	277.4495	276.4690	277.4495	0.00
29/11/2007	GOVI On 06-November-08			jGovi	283.7600	284.7625	283.7570	284.7625	60.00
29/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	7096	10000	7096	10000	0.00
29/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	35816	29410	35816	29410	0.00
29/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	66642	73885	66642	73885	0.00
29/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	14697	12375	14697	12375	0.00
29/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	59019	65086	59019	65086	0.00
29/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	34329	30591	34329	30591	0.00
29/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	116171	124102	116171	124102	0.00
29/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	18601	16477	18601	16477	0.00
29/11/2007	ILBI On 07-February-08			Index Future	298.4700	298.4690	298.4660	298.4690	0.00
29/11/2007	J153 On 31-August-10			jSwap	10.5900	10.4940	0.0795	0.0770	0.00
29/11/2007	J157 On 15-September-15			jSwap	9.5400	9.4170	0.0162	0.0093	0.00
29/11/2007	J186 On 21-December-26			jSwap	8.6500	8.5470	0.1086	0.1001	0.00
29/11/2007	J201 On 22-December-14			jSwap	9.6500	9.5420	0.1165	0.1108	0.00
29/11/2007	J203 On 15-September-17			jSwap	9.3200	9.1980	0.1171	0.1097	0.00
29/11/2007	J204 On 21-December-18			jSwap	9.2200	9.1050	0.1234	0.1156	0.00
29/11/2007	J207 On 15-January-20			jSwap	9.1300	9.0110	0.0843	0.0761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2007	JBAR On 21-December-05			jBar	11.0800	11.0670	11.0790	11.0670	0.00
29/11/2007	JFRA On 07-February-08			jFra	11.1600	11.0680	0.0271	0.0269	0.00
29/11/2007	JFRA On 05-February-09			jFra	10.5500	10.4520	0.0256	0.0254	0.00
29/11/2007	JFRA On 02-May-08			jFra	11.1800	11.0730	0.0288	0.0286	0.00
29/11/2007	JFRA On 07-May-09			jFra	10.2600	10.1250	0.0249	0.0246	0.00
29/11/2007	JFRA On 07-August-08			jFra	11.0500	10.9100	0.0268	0.0265	0.00
29/11/2007	JFRA On 06-August-09			jFra	10.0300	9.8980	0.0244	0.0241	0.00
29/11/2007	JFRA On 06-November-08			jFra	10.8700	10.7230	0.0264	0.0260	0.00
29/11/2007	JFRA On 05-November-09			jFra	9.8700	9.7790	0.0240	0.0238	0.00
29/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13844	13750	13844	13750	0.00
29/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4970	5109	4970	5109	0.00
29/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22408	22315	22408	22315	0.00
29/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21072	21217	21072	21217	0.00
29/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14216	14117	14216	14117	0.00
29/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11819	11990	11819	11990	0.00
29/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17551	17406	17551	17406	0.00
29/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15600	15804	15600	15804	0.00
29/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25949	25809	25949	25809	0.00
29/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25867	26057	25867	26057	0.00
29/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20078	19932	20078	19932	0.00
29/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18581	18783	18581	18783	0.00
29/11/2007	JN02 On 07-February-08			jNote	10.6500	10.5310	0.1887	0.1868	0.00
29/11/2007	JN02 On 02-May-08			jNote	10.4700	10.3560	0.1873	0.1855	0.00
29/11/2007	JN02 On 07-August-08			jNote	10.2700	10.1460	0.1826	0.1807	0.00
29/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30104	28265	30104	28265	0.00
29/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	873	1103	873	1103	0.00
29/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18575	17349	18575	17349	0.00
29/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	8524	9398	8524	9398	0.00
29/11/2007	JN05 On 07-February-08			jNote	9.8100	9.6830	0.3806	0.3770	0.00
29/11/2007	JN05 On 02-May-08			jNote	9.6700	9.5530	0.3767	0.3732	0.00
29/11/2007	JN05 On 07-August-08			jNote	9.5100	9.3970	0.3710	0.3676	0.00
29/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31987	27752	31987	27752	0.00
29/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	705	1167	705	1167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	17441	14868	17441	14868	0.00
29/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9266	11320	9266	11320	0.00
29/11/2007	JN10 On 07-February-08			jNote	9.1000	8.9710	0.5823	0.5772	0.00
29/11/2007	JN10 On 02-May-08			jNote	9.0000	8.8730	0.5797	0.5746	0.00
29/11/2007	JN10 On 07-August-08			jNote	8.8900	8.7610	0.5751	0.5699	0.00
29/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	12161	7902	12161	7902	0.00
29/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5955	9772	5955	9772	0.00
29/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	13658	9948	13658	9948	0.00
29/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12342	16789	12342	16789	0.00
29/11/2007	JROD On 31-January-08			jRod	10.6700	10.6840	0.0068	0.0069	0.00
29/11/2007	JROD On 29-February-08			jRod	10.5100	10.5120	0.0126	0.0126	0.00
29/11/2007	JROD On 31-March-08			jRod	10.8000	10.7790	0.0141	0.0140	0.00
29/11/2007	JROD On 30-April-08			jRod	11.0300	10.9900	0.0149	0.0147	0.00
29/11/2007	JROD On 30-May-08			jRod	10.7800	10.7340	0.0205	0.0201	0.00
29/11/2007	JROD On 30-June-08			jRod	10.9500	10.8900	0.0218	0.0213	0.00
29/11/2007	JROD On 31-July-08			jRod	11.1200	11.0420	0.0226	0.0221	0.00
29/11/2007	JROD On 30-November-07			jRod	9.9500	9.9500	0.0000	0.0051	0.00
29/11/2007	JROD On 31-December-07			jRod	10.2500	10.2570	0.0060	0.0060	0.00
29/11/2007	OTH1 On 07-February-08			Index Future	255.1400	256.7520	255.1430	256.7520	0.00
29/11/2007	OTH1 On 02-May-08			Index Future	261.5800	263.2270	261.5780	263.2270	0.00
29/11/2007	OTH1 On 07-August-08			Index Future	269.9600	270.9950	269.9580	270.9950	0.00
29/11/2007	OTH1 On 06-November-08			Index Future	276.2000	277.9350	276.1960	277.9350	12.00
29/11/2007	R153 On 07-February-08			Bond Future	9.3700	9.2790	113.9670	114.1773	8,734.00
29/11/2007	R153 On 02-May-08			Bond Future	9.1300	9.0350	110.3112	110.5050	0.00
29/11/2007	R153 On 07-August-08			Bond Future	8.8900	8.7980	113.3782	113.5521	0.00
29/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	12	19	12	19	0.00
29/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2663	2460	2663	2460	0.00
29/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	631	724	631	724	0.00
29/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	900	799	900	799	0.00
29/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	514	582	514	582	0.00
29/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1266	1160	1266	1160	0.00
29/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3	5	3	5	0.00
29/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3258	3050	3258	3050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
29/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3864	3654	3864	3654	0.00
29/11/2007	R157 On 07-February-08			Bond Future	8.4400	8.3570	133.4976	134.0193	9,138.00
29/11/2007	R157 On 02-May-08			Bond Future	8.3000	8.2210	130.1157	130.6285	0.00
29/11/2007	R157 On 07-August-08			Bond Future	8.1800	8.1000	133.6878	134.1885	2,500.00
29/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	174	241	174	241	0.00
29/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4747	4292	4747	4292	0.00
29/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2878	3201	2878	3201	0.00
29/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1614	1424	1614	1424	2,000.00
29/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2187	2422	2187	2422	0.00
29/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3317	3051	3317	3051	0.00
29/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3919	4293	3919	4293	0.00
29/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1091	952	1091	952	0.00
29/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	53	79	53	79	0.00
29/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6343	5848	6343	5848	0.00
29/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	12	20	12	20	0.00
29/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8049	7535	8049	7535	0.00
29/11/2007	R186 On 07-February-08			Bond Future	8.0500	7.9910	125.0505	125.7313	0.00
29/11/2007	R186 On 02-May-08			Bond Future	7.9700	7.9100	128.2782	128.9619	0.00
29/11/2007	R186 On 07-August-08			Bond Future	7.9000	7.8410	126.4349	127.1196	0.00
29/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1085	1314	1085	1314	0.00
29/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4558	4106	4558	4106	0.00
29/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3858	4242	3858	4242	0.00
29/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3519	3218	3519	3218	0.00
29/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4008	4342	4008	4342	0.00
29/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5742	5391	5742	5391	0.00
29/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	437	557	437	557	0.00
29/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6907	6346	6907	6346	0.00
29/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	135	183	135	183	0.00
29/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9708	9076	9708	9076	0.00
29/11/2007	R196 On 07-February-08			Bond Future	10.1500	10.0400	104.4018	104.5093	0.00
29/11/2007	R196 On 02-May-08			Bond Future	9.7700	9.6490	102.0143	102.1058	0.00
29/11/2007	R196 On 07-August-08			Bond Future	9.3000	9.1650	104.8423	104.9153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	9	14	9	14	0.00
29/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1379	1276	1379	1276	0.00
29/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	99	121	99	121	0.00
29/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	691	623	691	623	0.00
29/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1597	1636	1597	1636	0.00
29/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1890	1856	1890	1856	0.00
29/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4	6	4	6	0.00
29/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1621	1515	1621	1515	0.00
29/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
29/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1866	1760	1866	1760	0.00
29/11/2007	R201 On 07-February-08			Bond Future	8.5100	8.4300	102.4758	102.8893	910.00
29/11/2007	R201 On 02-May-08			Bond Future	8.3800	8.2990	105.1393	105.5455	0.00
29/11/2007	R201 On 07-August-08			Bond Future	8.2700	8.1850	103.5868	103.9832	0.00
29/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	96	137	96	137	0.00
29/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4112	3740	4112	3740	0.00
29/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2037	2279	2037	2279	0.00
29/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1426	1262	1426	1262	0.00
29/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1526	1700	1526	1700	0.00
29/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2847	2624	2847	2624	0.00
29/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	27	41	27	41	0.00
29/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5407	5008	5407	5008	0.00
29/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	7	11	7	11	0.00
29/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6774	6365	6774	6365	0.00
29/11/2007	R203 On 07-February-08			Bond Future	8.3300	8.2660	102.8922	103.2830	0.00
29/11/2007	R203 On 02-May-08			Bond Future	8.2200	8.1590	101.3708	101.7589	0.00
29/11/2007	R203 On 07-August-08			Bond Future	8.1300	8.0650	104.1431	104.5265	0.00
29/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	88	117	88	117	0.00
29/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5648	5286	5648	5286	0.00
29/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1873	2090	1873	2090	0.00
29/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1674	1502	1674	1502	0.00
29/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	794	917	794	917	0.00
29/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3222	2961	3222	2961	0.00
29/11/2007	R204 On 07-February-08			Bond Future	8.3200	8.2510	98.8762	99.3645	3,331.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2007	R204 On 02-May-08			Bond Future	8.2200	8.1530	101.4416	101.9279	0.00
29/11/2007	R204 On 07-August-08			Bond Future	8.1400	8.0700	100.1532	100.6354	0.00
29/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	274	344	274	344	0.00
29/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6210	5792	6210	5792	0.00
29/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1995	2266	1995	2266	0.00
29/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1808	1593	1808	1593	0.00
29/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	659	799	659	799	0.00
29/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3385	3043	3385	3043	0.00
29/11/2007	R206 On 07-February-08			Bond Future	8.5900	8.5030	95.5747	95.9741	0.00
29/11/2007	R206 On 02-May-08			Bond Future	8.4600	8.3650	98.0662	98.4567	0.00
29/11/2007	R206 On 07-August-08			Bond Future	8.3300	8.2420	96.9886	97.3675	0.00
29/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	55	84	55	84	0.00
29/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3879	3508	3879	3508	0.00
29/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	853	1020	853	1020	0.00
29/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1746	1522	1746	1522	0.00
29/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1012	1163	1012	1163	0.00
29/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2419	2191	2419	2191	0.00
29/11/2007	R207 On 07-February-08			Bond Future	8.2800	8.2140	92.8084	93.3068	0.00
29/11/2007	R207 On 02-May-08			Bond Future	8.1900	8.1240	95.2189	95.7164	0.00
29/11/2007	R207 On 07-August-08			Bond Future	8.1200	8.0460	94.1721	94.6669	0.00
29/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	80	115	80	115	0.00
29/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5873	5410	5873	5410	0.00
29/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2146	2432	2146	2432	0.00
29/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1750	1539	1750	1539	0.00
29/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1191	1417	1191	1417	0.00
29/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2013	1744	2013	1744	0.00
29/11/2007	R209 On 07-February-08			Bond Future	7.7300	7.6690	85.4247	86.0184	6,590.00
29/11/2007	R209 On 02-May-08			Bond Future	7.6600	7.6010	84.4657	85.0661	0.00
29/11/2007	R209 On 07-August-08			Bond Future	7.6000	7.5420	86.7547	87.3607	0.00
29/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	123	169	123	169	0.00
29/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7825	7278	7825	7278	0.00
29/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3274	3633	3274	3633	0.00
29/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2396	2154	2396	2154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2277	2701	2277	2701	0.00
29/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	811	629	811	629	0.00
29/11/2007	TRT1 On 07-February-08			Index Future	258.9200	259.8550	258.9160	259.8550	0.00
29/11/2007	TRT1 On 02-May-08			Index Future	265.4500	266.4080	265.4450	266.4080	0.00
29/11/2007	TRT1 On 07-August-08			Index Future	273.8200	274.6280	273.8150	274.6280	0.00
29/11/2007	TRT1 On 06-November-08			Index Future	280.2800	281.2940	280.2790	281.2940	400.00
30/11/2007	\$ / R On 17-March-08			Currency Future	6.8800	6.9601	6.8758	6.9601	23,357.00
30/11/2007	\$ / R On 13-June-08			Currency Future	7.0000	7.0832	6.9970	7.0832	6,503.00
30/11/2007	\$ / R On 14-December-07			Currency Future	6.7600	6.8464	6.7641	6.8464	24,744.00
30/11/2007	£ / R On 17-March-08			Currency Future	14.1400	14.2968	14.1382	14.2968	0.00
30/11/2007	£ / R On 13-June-08			Currency Future	14.3300	14.4965	14.3329	14.4965	54.00
30/11/2007	£ / R On 14-December-07			Currency Future	13.9500	14.1080	13.9540	14.1080	37.00
30/11/2007	€ / R On 17-March-08			Currency Future	10.1600	10.2754	10.1599	10.2754	752.00
30/11/2007	€ / R On 13-June-08			Currency Future	10.3300	10.4528	10.3341	10.4528	107.00
30/11/2007	€ / R On 14-December-07			Currency Future	9.9900	10.0986	9.9862	10.0986	1.00
30/11/2007	ALBI On 07-February-08			Index Future	261.0600	260.8350	261.0560	260.8350	508.00
30/11/2007	ALBI On 02-May-08			Index Future	267.9800	267.7920	267.9830	267.7920	0.00
30/11/2007	ALBI On 07-August-08			Index Future	276.0100	275.8390	276.0100	275.8390	0.00
30/11/2007	ALBI On 06-November-08			Index Future	283.5800	283.4300	283.5750	283.4300	0.00
30/11/2007	ALBI On 07-February-08	254.00	Call	Index Future	73331	71430	73331	71430	0.00
30/11/2007	ALBI On 07-February-08	254.00	Put	Index Future	2771	3080	2771	3080	0.00
30/11/2007	ALBI On 02-May-08	265.00	Call	Index Future	51472	50362	51472	50362	0.00
30/11/2007	ALBI On 02-May-08	265.00	Put	Index Future	21642	22442	21642	22442	0.00
30/11/2007	ALBI On 07-August-08	265.00	Call	Index Future	119770	118389	119770	118389	0.00
30/11/2007	ALBI On 07-August-08	265.00	Put	Index Future	9670	9999	9670	9999	0.00
30/11/2007	ALBI On 06-November-08	265.00	Call	Index Future	190617	189309	190617	189309	0.00
30/11/2007	ALBI On 06-November-08	265.00	Put	Index Future	4867	5009	4867	5009	0.00
30/11/2007	CRD1 On 07-February-08			Index Future	112.0500	111.9780	112.0500	111.9780	0.00
30/11/2007	CRD1 On 02-May-08			Index Future	114.8800	114.8020	114.8750	114.8020	0.00
30/11/2007	CRD1 On 07-August-08			Index Future	119.6700	119.6270	119.6740	119.6270	0.00
30/11/2007	CRD1 On 06-November-08			Index Future	121.3000	121.2180	121.2960	121.2180	8.00
30/11/2007	GOVI On 07-February-08			jGovi	262.3400	262.1280	262.3390	262.1280	7.00
30/11/2007	GOVI On 02-May-08			jGovi	269.4100	269.1945	269.4110	269.1945	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2007	GOVI On 07-August-08			jGovi	276.6900	276.4690	276.6910	276.4690	0.00
30/11/2007	GOVI On 06-November-08			jGovi	283.9900	283.7570	283.9870	283.7570	60.00
30/11/2007	GOVI On 07-February-08	265.00	Call	jGovi	7562	7096	7562	7096	0.00
30/11/2007	GOVI On 07-February-08	265.00	Put	jGovi	34172	35816	34172	35816	0.00
30/11/2007	GOVI On 02-May-08	264.00	Call	jGovi	68140	66642	68140	66642	0.00
30/11/2007	GOVI On 02-May-08	264.00	Put	jGovi	14030	14697	14030	14697	0.00
30/11/2007	GOVI On 07-August-08	274.00	Call	jGovi	60257	59019	60257	59019	0.00
30/11/2007	GOVI On 07-August-08	274.00	Put	jGovi	33347	34329	33347	34329	0.00
30/11/2007	GOVI On 06-November-08	274.00	Call	jGovi	117893	116171	117893	116171	0.00
30/11/2007	GOVI On 06-November-08	274.00	Put	jGovi	18023	18601	18023	18601	0.00
30/11/2007	ILBI On 07-February-08			Index Future	298.3300	298.4660	298.3260	298.4660	0.00
30/11/2007	J153 On 31-August-10			jSwap	10.5800	10.5920	0.0791	0.0795	0.00
30/11/2007	J157 On 15-September-15			jSwap	9.5200	9.5420	0.0149	0.0162	0.00
30/11/2007	J186 On 21-December-26			jSwap	8.6300	8.6450	0.1074	0.1086	0.00
30/11/2007	J201 On 22-December-14			jSwap	9.6300	9.6540	0.1155	0.1165	0.00
30/11/2007	J203 On 15-September-17			jSwap	9.2900	9.3220	0.1154	0.1171	0.00
30/11/2007	J204 On 21-December-18			jSwap	9.2000	9.2210	0.1218	0.1234	0.00
30/11/2007	J207 On 15-January-20			jSwap	9.1000	9.1250	0.0827	0.0843	0.00
30/11/2007	JBAR On 21-December-05			jBar	11.0800	11.0790	11.0790	11.0790	0.00
30/11/2007	JFRA On 07-February-08			jFra	11.1300	11.1630	0.0270	0.0271	0.00
30/11/2007	JFRA On 05-February-09			jFra	10.5100	10.5500	0.0255	0.0256	0.00
30/11/2007	JFRA On 02-May-08			jFra	11.1400	11.1780	0.0288	0.0288	0.00
30/11/2007	JFRA On 07-May-09			jFra	10.2300	10.2560	0.0249	0.0249	0.00
30/11/2007	JFRA On 07-August-08			jFra	11.0100	11.0540	0.0267	0.0268	0.00
30/11/2007	JFRA On 06-August-09			jFra	9.9900	10.0340	0.0243	0.0244	0.00
30/11/2007	JFRA On 06-November-08			jFra	10.8200	10.8670	0.0263	0.0264	0.00
30/11/2007	JFRA On 05-November-09			jFra	9.8900	9.8730	0.0241	0.0240	0.00
30/11/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13724	13844	13724	13844	0.00
30/11/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4946	4970	4946	4970	0.00
30/11/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22336	22408	22336	22408	0.00
30/11/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21095	21072	21095	21072	0.00
30/11/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14125	14216	14125	14216	0.00
30/11/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11823	11819	11823	11819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17465	17551	17465	17551	0.00
30/11/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15618	15600	15618	15600	0.00
30/11/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25871	25949	25871	25949	0.00
30/11/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25905	25867	25905	25867	0.00
30/11/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19998	20078	19998	20078	0.00
30/11/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18604	18581	18604	18581	0.00
30/11/2007	JN02 On 07-February-08			jNote	10.6200	10.6500	0.1882	0.1887	0.00
30/11/2007	JN02 On 02-May-08			jNote	10.4500	10.4740	0.1870	0.1873	0.00
30/11/2007	JN02 On 07-August-08			jNote	10.2500	10.2660	0.1824	0.1826	0.00
30/11/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	29553	30104	29553	30104	0.00
30/11/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	901	873	901	873	0.00
30/11/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18308	18575	18308	18575	0.00
30/11/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	8627	8524	8627	8524	0.00
30/11/2007	JN05 On 07-February-08			jNote	9.7900	9.8060	0.3800	0.3806	0.00
30/11/2007	JN05 On 02-May-08			jNote	9.6600	9.6720	0.3763	0.3767	0.00
30/11/2007	JN05 On 07-August-08			jNote	9.5000	9.5140	0.3706	0.3710	0.00
30/11/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31228	31987	31228	31987	0.00
30/11/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	744	705	744	705	0.00
30/11/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	17012	17441	17012	17441	0.00
30/11/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9496	9266	9496	9266	0.00
30/11/2007	JN10 On 07-February-08			jNote	9.0700	9.0970	0.5810	0.5823	0.00
30/11/2007	JN10 On 02-May-08			jNote	8.9700	8.9990	0.5785	0.5797	0.00
30/11/2007	JN10 On 07-August-08			jNote	8.8600	8.8660	0.5738	0.5751	0.00
30/11/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10968	12161	10968	12161	0.00
30/11/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6678	5955	6678	5955	0.00
30/11/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12685	13658	12685	13658	0.00
30/11/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13238	12342	13238	12342	0.00
30/11/2007	JROD On 31-January-08			jRod	10.6600	10.6690	0.0073	0.0068	0.00
30/11/2007	JROD On 29-February-08			jRod	11.0800	10.5110	0.0082	0.0126	0.00
30/11/2007	JROD On 31-March-08			jRod	10.7900	10.7970	0.0146	0.0141	0.00
30/11/2007	JROD On 30-April-08			jRod	11.0300	11.0340	0.0154	0.0149	0.00
30/11/2007	JROD On 30-May-08			jRod	11.2200	10.7810	0.0161	0.0205	0.00
30/11/2007	JROD On 30-June-08			jRod	10.9600	10.9530	0.0223	0.0218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2007	JROD On 31-July-08			jRod	11.1300	11.1180	0.0231	0.0226	0.00
30/11/2007	JROD On 30-November-07			jRod	9.9500	9.9500	10.1000	0.0000	0.00
30/11/2007	JROD On 31-December-07			jRod	10.2400	10.2470	0.0065	0.0060	0.00
30/11/2007	OTH1 On 07-February-08			Index Future	255.4200	255.1430	255.4240	255.1430	0.00
30/11/2007	OTH1 On 02-May-08			Index Future	261.8700	261.5780	261.8650	261.5780	0.00
30/11/2007	OTH1 On 07-August-08			Index Future	270.1800	269.9580	270.1830	269.9580	0.00
30/11/2007	OTH1 On 06-November-08			Index Future	276.5000	276.1960	276.5010	276.1960	12.00
30/11/2007	R153 On 07-February-08			Bond Future	9.3600	9.3690	113.9904	113.9670	8,734.00
30/11/2007	R153 On 02-May-08			Bond Future	9.1200	9.1250	110.3327	110.3112	0.00
30/11/2007	R153 On 07-August-08			Bond Future	8.8800	8.8880	113.3975	113.3782	0.00
30/11/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	12	12	12	12	0.00
30/11/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2640	2663	2640	2663	0.00
30/11/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	638	631	638	631	0.00
30/11/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	886	900	886	900	0.00
30/11/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	520	514	520	514	0.00
30/11/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1253	1266	1253	1266	0.00
30/11/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3	3	3	3	0.00
30/11/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3235	3258	3235	3258	0.00
30/11/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
30/11/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3841	3864	3841	3864	0.00
30/11/2007	R157 On 07-February-08			Bond Future	8.4200	8.4370	133.6278	133.4976	9,138.00
30/11/2007	R157 On 02-May-08			Bond Future	8.2800	8.3010	130.2436	130.1157	0.00
30/11/2007	R157 On 07-August-08			Bond Future	8.1600	8.1800	133.8127	133.6878	2,500.00
30/11/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	183	174	183	174	0.00
30/11/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4626	4747	4626	4747	0.00
30/11/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2948	2878	2948	2878	0.00
30/11/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1556	1614	1556	1614	2,000.00
30/11/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2237	2187	2237	2187	0.00
30/11/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3242	3317	3242	3317	0.00
30/11/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4003	3919	4003	3919	0.00
30/11/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1047	1091	1047	1091	0.00
30/11/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	56	53	56	53	0.00
30/11/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6216	6343	6216	6343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	13	12	13	12	0.00
30/11/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7920	8049	7920	8049	0.00
30/11/2007	R186 On 07-February-08			Bond Future	8.0300	8.0510	125.2768	125.0505	0.00
30/11/2007	R186 On 02-May-08			Bond Future	7.9500	7.9700	128.5055	128.2782	0.00
30/11/2007	R186 On 07-August-08			Bond Future	7.8800	7.9010	126.6625	126.4349	0.00
30/11/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1138	1085	1138	1085	0.00
30/11/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4385	4558	4385	4558	0.00
30/11/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3968	3858	3968	3858	0.00
30/11/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3401	3519	3401	3519	0.00
30/11/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4105	4008	4105	4008	0.00
30/11/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5611	5742	5611	5742	0.00
30/11/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	461	437	461	437	0.00
30/11/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6705	6907	6705	6907	0.00
30/11/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	143	135	143	135	0.00
30/11/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9490	9708	9490	9708	0.00
30/11/2007	R196 On 07-February-08			Bond Future	10.1600	10.1510	104.3951	104.4018	0.00
30/11/2007	R196 On 02-May-08			Bond Future	9.7800	9.7680	102.0067	102.0143	0.00
30/11/2007	R196 On 07-August-08			Bond Future	9.3100	9.3030	104.8376	104.8423	0.00
30/11/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	8	9	8	9	0.00
30/11/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1385	1379	1385	1379	0.00
30/11/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	96	99	96	99	0.00
30/11/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	697	691	697	691	0.00
30/11/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1592	1597	1592	1597	0.00
30/11/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1889	1890	1889	1890	0.00
30/11/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3	4	3	4	0.00
30/11/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1627	1621	1627	1621	0.00
30/11/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
30/11/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1873	1866	1873	1866	0.00
30/11/2007	R201 On 07-February-08			Bond Future	8.4900	8.5100	102.5790	102.4758	910.00
30/11/2007	R201 On 02-May-08			Bond Future	8.3600	8.3790	105.2407	105.1393	0.00
30/11/2007	R201 On 07-August-08			Bond Future	8.2500	8.2650	103.6858	103.5868	0.00
30/11/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	102	96	102	96	0.00
30/11/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4014	4112	4014	4112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2089	2037	2089	2037	0.00
30/11/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1377	1426	1377	1426	0.00
30/11/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1563	1526	1563	1526	0.00
30/11/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2785	2847	2785	2847	0.00
30/11/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	28	27	28	27	0.00
30/11/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5305	5407	5305	5407	0.00
30/11/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	7	7	7	7	0.00
30/11/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6671	6774	6671	6774	0.00
30/11/2007	R203 On 07-February-08			Bond Future	8.3100	8.3260	103.0223	102.8922	0.00
30/11/2007	R203 On 02-May-08			Bond Future	8.2000	8.2190	101.5000	101.3708	0.00
30/11/2007	R203 On 07-August-08			Bond Future	8.1100	8.1250	104.2707	104.1431	0.00
30/11/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	93	88	93	88	0.00
30/11/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5522	5648	5522	5648	0.00
30/11/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1936	1873	1936	1873	0.00
30/11/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1608	1674	1608	1674	0.00
30/11/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	830	794	830	794	0.00
30/11/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3130	3222	3130	3222	0.00
30/11/2007	R204 On 07-February-08			Bond Future	8.3000	8.3210	99.0154	98.8762	3,331.00
30/11/2007	R204 On 02-May-08			Bond Future	8.2000	8.2230	101.5802	101.4416	0.00
30/11/2007	R204 On 07-August-08			Bond Future	8.1200	8.1400	100.2906	100.1532	0.00
30/11/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	284	274	284	274	0.00
30/11/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6080	6210	6080	6210	0.00
30/11/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2063	1995	2063	1995	0.00
30/11/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1737	1808	1737	1808	0.00
30/11/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	694	659	694	659	0.00
30/11/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3282	3385	3282	3385	0.00
30/11/2007	R206 On 07-February-08			Bond Future	8.5700	8.5930	95.6633	95.5747	0.00
30/11/2007	R206 On 02-May-08			Bond Future	8.4400	8.4550	98.1528	98.0662	0.00
30/11/2007	R206 On 07-August-08			Bond Future	8.3100	8.3320	97.0726	96.9886	0.00
30/11/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	58	55	58	55	0.00
30/11/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3793	3879	3793	3879	0.00
30/11/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	884	853	884	853	0.00
30/11/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1690	1746	1690	1746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1041	1012	1041	1012	0.00
30/11/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2363	2419	2363	2419	0.00
30/11/2007	R207 On 07-February-08			Bond Future	8.2700	8.2840	92.8793	92.8084	0.00
30/11/2007	R207 On 02-May-08			Bond Future	8.1800	8.1940	95.2897	95.2189	0.00
30/11/2007	R207 On 07-August-08			Bond Future	8.1100	8.1160	94.2426	94.1721	0.00
30/11/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	81	80	81	80	0.00
30/11/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5803	5873	5803	5873	0.00
30/11/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2178	2146	2178	2146	0.00
30/11/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1712	1750	1712	1750	0.00
30/11/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1218	1191	1218	1191	0.00
30/11/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1969	2013	1969	2013	0.00
30/11/2007	R209 On 07-February-08			Bond Future	7.7100	7.7290	85.6218	85.4247	6,590.00
30/11/2007	R209 On 02-May-08			Bond Future	7.6400	7.6610	84.6650	84.4657	0.00
30/11/2007	R209 On 07-August-08			Bond Future	7.5800	7.6020	86.9559	86.7547	0.00
30/11/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	131	123	131	123	0.00
30/11/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7636	7825	7636	7825	0.00
30/11/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3379	3274	3379	3274	0.00
30/11/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2301	2396	2301	2396	0.00
30/11/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2410	2277	2410	2277	0.00
30/11/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	743	811	743	811	0.00
30/11/2007	TRT1 On 07-February-08			Index Future	259.1300	258.9160	259.1260	258.9160	0.00
30/11/2007	TRT1 On 02-May-08			Index Future	265.6600	265.4450	265.6600	265.4450	0.00
30/11/2007	TRT1 On 07-August-08			Index Future	273.9800	273.8150	273.9770	273.8150	0.00
30/11/2007	TRT1 On 06-November-08			Index Future	280.5100	280.2790	280.5080	280.2790	400.00