



Derivatives Monthly Statistics Report

For April 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2007	ALBI On 07-February-08			Index Future	272.9200	273.0460	272.9170	273.0460	0.00
02/04/2007	ALBI On 03-May-07			Index Future	254.4600	254.6240	254.4570	254.6240	0.00
02/04/2007	ALBI On 02-August-07			Index Future	260.3100	260.4710	260.3090	260.4710	0.00
02/04/2007	ALBI On 01-November-07			Index Future	266.3300	266.4730	266.3250	266.4730	0.00
02/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	192297	193583	192297	193583	0.00
02/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	3127	3123	3127	3123	0.00
02/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	17176	18802	17176	18802	0.00
02/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	12606	12562	12606	12562	0.00
02/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	71282	72842	71282	72842	0.00
02/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	8192	8132	8192	8132	0.00
02/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	128375	129830	128375	129830	0.00
02/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	5125	5100	5125	5100	0.00
02/04/2007	CRD1 On 03-May-07			Index Future	109.0500	108.8810	109.0480	108.8810	10.00
02/04/2007	GOVI On 07-February-08			jGovi	273.0500	272.5900	273.0450	272.5900	0.00
02/04/2007	GOVI On 03-May-07			jGovi	255.0800	254.5360	255.0780	254.5360	144.00
02/04/2007	GOVI On 02-August-07			jGovi	260.5900	260.0360	260.5910	260.0360	69.00
02/04/2007	GOVI On 01-November-07			jGovi	266.3800	265.8120	266.3795	265.8120	0.00
02/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	99801	96618	99801	96618	0.00
02/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	19351	20718	19351	20718	0.00
02/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	200780	195360	200780	195360	0.00
02/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
02/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	200913	195364	200913	195364	0.00
02/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	3	4	3	4	0.00

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02/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	47754	44912	47754	44912	0.00
02/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	33959	36792	33959	36792	0.00
02/04/2007	ILBI On 03-May-07			Index Future	256.6000	256.6030	256.6030	256.6030	0.00
02/04/2007	ILBI On 02-August-07			Index Future	260.4700	262.4960	260.4710	262.4960	0.00
02/04/2007	J153 On 31-August-10			jSwap	8.8500	8.8380	0.0400	0.0397	0.00
02/04/2007	J157 On 15-September-15			jSwap	8.3800	8.3790	0.0522	0.0520	0.00
02/04/2007	J186 On 21-December-26			jSwap	7.8800	7.8940	0.0377	0.0396	0.00
02/04/2007	J201 On 22-December-14			jSwap	8.4600	8.4550	0.0558	0.0556	0.00
02/04/2007	J203 On 15-September-17			jSwap	8.2700	8.2690	0.0528	0.0530	0.00
02/04/2007	J204 On 21-December-18			jSwap	8.2300	8.2420	0.0559	0.0567	0.00
02/04/2007	J207 On 15-January-20			jSwap	8.1700	8.1850	0.0138	0.0147	0.00
02/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1790	0.0000	0.0000	0.00
02/04/2007	JFRA On 07-February-08			jFra	9.1800	9.1960	0.0224	0.0224	0.00
02/04/2007	JFRA On 03-May-07			jFra	9.2300	9.2260	0.0225	0.0225	0.00
02/04/2007	JFRA On 02-August-07			jFra	9.2800	9.2670	0.0226	0.0226	0.00
02/04/2007	JFRA On 01-November-07			jFra	9.2200	9.2120	0.0242	0.0241	0.00
02/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20488	20596	20488	20596	0.00
02/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16403	16473	16403	16473	0.00
02/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4204	4206	4204	4206	0.00
02/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
02/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4345	4325	4345	4325	0.00
02/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	17	19	17	19	0.00
02/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4579	4572	4579	4572	0.00
02/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	83	86	83	86	0.00
02/04/2007	JN02 On 03-May-07			jNote	9.0200	9.0060	0.1641	0.1640	0.00
02/04/2007	JN02 On 02-August-07			jNote	8.9200	8.9050	0.1625	0.1623	0.00
02/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	3941	4135	3941	4135	0.00
02/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8203	8579	8203	8579	0.00
02/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8785	8833	8785	8833	0.00
02/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14854	15121	14854	15121	0.00
02/04/2007	JN05 On 03-May-07			jNote	8.5200	8.5190	0.3425	0.3424	0.00
02/04/2007	JN05 On 02-August-07			jNote	8.4600	8.4500	0.3404	0.3402	0.00
02/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	135	172	135	172	0.00

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02/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	29309	29553	29309	29553	0.00
02/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2055	2107	2055	2107	0.00
02/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34063	34322	34063	34322	0.00
02/04/2007	JN10 On 03-May-07			jNote	8.1900	8.1880	0.5504	0.5506	0.00
02/04/2007	JN10 On 02-August-07			jNote	8.1300	8.1360	0.5484	0.5486	0.00
02/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	1	0	1	0.00
02/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	54807	54608	54807	54608	0.00
02/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	277	303	277	303	0.00
02/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	58736	58562	58736	58562	0.00
02/04/2007	JROD On 30-April-07			jRod	8.7200	8.7320	0.0020	0.0025	0.00
02/04/2007	JROD On 31-May-07			jRod	8.9000	8.9250	0.0025	0.0029	0.00
02/04/2007	JROD On 29-June-07			jRod	9.1500	9.1790	0.0030	0.0035	0.00
02/04/2007	JROD On 31-July-07			jRod	9.0500	9.0630	0.0053	0.0058	0.00
02/04/2007	JROD On 31-August-07			jRod	9.1800	9.1930	0.0060	0.0065	0.00
02/04/2007	JROD On 28-September-07			jRod	9.3100	9.3230	0.0065	0.0070	0.00
02/04/2007	JROD On 31-October-07			jRod	9.1800	9.1950	0.0088	0.0093	0.00
02/04/2007	JROD On 30-November-07			jRod	9.2700	9.2830	0.0094	0.0099	0.00
02/04/2007	JROD On 31-December-07			jRod	9.3700	9.3820	0.0101	0.0106	0.00
02/04/2007	OTH1 On 03-May-07			Index Future	251.5500	250.9890	251.5480	250.9890	15.00
02/04/2007	R153 On 03-May-07			Bond Future	8.1600	8.1750	116.2274	116.1654	366.00
02/04/2007	R153 On 02-August-07			Bond Future	8.1100	8.1250	118.6916	118.6340	0.00
02/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	11770	11419	11770	11419	0.00
02/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	1139	1408	1139	1408	0.00
02/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	15524	15216	15524	15216	0.00
02/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4202	4472	4202	4472	0.00
02/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	20020	19499	20020	19499	0.00
02/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	248	347	248	347	0.00
02/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	17162	16686	17162	16686	0.00
02/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	426	570	426	570	0.00
02/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	19876	19512	19876	19512	0.00
02/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2877	3090	2877	3090	0.00
02/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	18582	18082	18582	18082	0.00
02/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	326	446	326	446	0.00

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02/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	21022	20645	21022	20645	0.00
02/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2609	2809	2609	2809	0.00
02/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	22188	21798	22188	21798	0.00
02/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	2364	2551	2364	2551	0.00
02/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	25891	25313	25891	25313	0.00
02/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	77	118	77	118	0.00
02/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	27022	26587	27022	26587	0.00
02/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1576	1717	1576	1717	0.00
02/04/2007	R157 On 03-May-07			Bond Future	7.8000	7.8300	136.4663	136.2451	481.00
02/04/2007	R157 On 02-August-07			Bond Future	7.7600	7.7900	139.3611	139.1450	0.00
02/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	19411	18307	19411	18307	0.00
02/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	4754	5862	4754	5862	60.00
02/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	56757	55127	56757	55127	0.00
02/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4766	5297	4766	5297	0.00
02/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	2547	2454	2547	2454	75.00
02/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	24938	27058	24938	27058	0.00
02/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	50741	48728	50741	48728	0.00
02/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	363	563	363	563	0.00
02/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	84837	82639	84837	82639	0.00
02/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	13	27	13	27	0.00
02/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	64410	62274	64410	62274	0.00
02/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	103	179	103	179	0.00
02/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	68664	66889	68664	66889	0.00
02/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	3084	3471	3084	3471	0.00
02/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	67831	65678	67831	65678	0.00
02/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	74	133	74	133	0.00
02/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	71707	69901	71707	69901	0.00
02/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2759	3115	2759	3115	0.00
02/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	71248	69081	71248	69081	0.00
02/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	53	97	53	97	0.00
02/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	74769	72935	74769	72935	0.00
02/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2467	2793	2467	2793	0.00
02/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	87169	85237	87169	85237	0.00

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02/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1562	1792	1562	1792	0.00
02/04/2007	R186 On 03-May-07			Bond Future	7.4900	7.5380	134.6797	134.0567	0.00
02/04/2007	R186 On 02-August-07			Bond Future	7.4400	7.4920	132.4437	131.8212	0.00
02/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	90606	84661	90606	84661	0.00
02/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	322	607	322	607	0.00
02/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	101574	96468	101574	96468	0.00
02/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6183	7302	6183	7302	0.00
02/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	112493	106361	112493	106361	0.00
02/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	83	180	83	180	0.00
02/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	121278	115835	121278	115835	0.00
02/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3900	4682	3900	4682	0.00
02/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	123283	117108	123283	117108	0.00
02/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	41	95	41	95	0.00
02/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	126249	120737	126249	120737	0.00
02/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3469	4182	3469	4182	0.00
02/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	131228	125652	131228	125652	0.00
02/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	3084	3733	3084	3733	0.00
02/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	144468	138254	144468	138254	0.00
02/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	9	25	9	25	0.00
02/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	151149	145365	151149	145365	0.00
02/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1915	2356	1915	2356	0.00
02/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	117904	111747	117904	111747	0.00
02/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	58	131	58	131	0.00
02/04/2007	R196 On 03-May-07			Bond Future	8.5100	8.5340	104.3036	104.2651	0.00
02/04/2007	R196 On 02-August-07			Bond Future	8.3600	8.3870	106.6949	106.6569	0.00
02/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1850	1759	1850	1759	0.00
02/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	2034	2330	2034	2330	0.00
02/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5033	4861	5033	4861	0.00
02/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3001	3210	3001	3210	0.00
02/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3181	3064	3181	3064	0.00
02/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4807	5071	4807	5071	0.00
02/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	489	480	489	480	0.00
02/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4878	5255	4878	5255	0.00

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02/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	4557	4325	4557	4325	0.00
02/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	560	713	560	713	0.00
02/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7397	7168	7397	7168	0.00
02/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1725	1876	1725	1876	0.00
02/04/2007	R201 On 03-May-07			Bond Future	7.8400	7.8800	108.4494	108.2161	0.00
02/04/2007	R201 On 02-August-07			Bond Future	7.7900	7.8300	106.4154	106.1872	0.00
02/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	38031	35917	38031	35917	0.00
02/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	358	577	358	577	0.00
02/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	43580	41840	43580	41840	0.00
02/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3978	4521	3978	4521	0.00
02/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	48852	46604	48852	46604	0.00
02/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	104	188	104	188	0.00
02/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	52979	51087	52979	51087	0.00
02/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2563	2954	2563	2954	0.00
02/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	51568	49300	51568	49300	0.00
02/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	75	140	75	140	0.00
02/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	55386	53462	55386	53462	0.00
02/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	2290	2649	2290	2649	0.00
02/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	54282	51999	54282	51999	0.00
02/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	53	103	53	103	0.00
02/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	57813	55860	57813	55860	0.00
02/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	2046	2375	2046	2375	0.00
02/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	65088	62771	65088	62771	0.00
02/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	13	29	13	29	0.00
02/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	67655	65601	67655	65601	0.00
02/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1292	1522	1292	1522	0.00
02/04/2007	R203 On 03-May-07			Bond Future	7.7100	7.7440	105.0053	104.7530	0.00
02/04/2007	R203 On 02-August-07			Bond Future	7.6500	7.6850	107.4081	107.1585	0.00
02/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	55142	52651	55142	52651	0.00
02/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	29	61	29	61	0.00
02/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	60105	57913	60105	57913	0.00
02/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1657	1960	1657	1960	0.00
02/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	68438	65920	68438	65920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	3	8	3	8	0.00
02/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	72360	70035	72360	70035	0.00
02/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	789	959	789	959	0.00
02/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	71729	69209	71729	69209	0.00
02/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	2	4	2	4	0.00
02/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	75463	73114	75463	73114	0.00
02/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	647	793	647	793	0.00
02/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	75007	72485	75007	72485	0.00
02/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00
02/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	78575	76204	78575	76204	0.00
02/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	529	652	529	652	0.00
02/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	87973	85450	87973	85450	0.00
02/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	91051	88617	91051	88617	0.00
02/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	224	285	224	285	0.00
02/04/2007	R204 On 03-May-07			Bond Future	7.7000	7.7360	105.2805	105.0190	0.00
02/04/2007	R204 On 02-August-07			Bond Future	7.6500	7.6840	103.6476	103.3807	0.00
02/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	59572	57209	59572	57209	0.00
02/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	478	730	478	730	0.00
02/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	68003	65972	68003	65972	0.00
02/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5645	6284	5645	6284	0.00
02/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	73328	70814	73328	70814	0.00
02/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	144	245	144	245	0.00
02/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	79875	77669	79875	77669	0.00
02/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	3600	4063	3600	4063	0.00
02/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	76767	74231	76767	74231	0.00
02/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	104	183	104	183	0.00
02/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	82911	80667	82911	80667	0.00
02/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	3199	3624	3199	3624	0.00
02/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	80200	77645	80200	77645	0.00
02/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	74	135	74	135	0.00
02/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	85970	83690	85970	83690	0.00
02/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2837	3226	2837	3226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	93821	91225	93821	91225	0.00
02/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	18	37	18	37	0.00
02/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	98365	95962	98365	95962	0.00
02/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1716	1981	1716	1981	0.00
02/04/2007	R206 On 03-May-07			Bond Future	7.8300	7.8760	100.6262	100.3980	0.00
02/04/2007	R206 On 02-August-07			Bond Future	7.7600	7.8070	99.1579	98.9304	0.00
02/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	11695	10441	11695	10441	0.00
02/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	3159	4187	3159	4187	0.00
02/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	12524	11574	12524	11574	0.00
02/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	13069	14395	13069	14395	0.00
02/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4747	4173	4747	4173	0.00
02/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	8871	10579	8871	10579	0.00
02/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	19445	18145	19445	18145	0.00
02/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	7694	8669	7694	8669	0.00
02/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	21765	19901	21765	19901	0.00
02/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	770	1187	770	1187	0.00
02/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	27990	26365	27990	26365	0.00
02/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4131	4781	4131	4781	0.00
02/04/2007	R207 On 03-May-07			Bond Future	7.6300	7.6620	99.2085	98.9412	0.00
02/04/2007	R207 On 02-August-07			Bond Future	7.5800	7.6120	97.8414	97.5680	0.00
02/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	65568	62921	65568	62921	0.00
02/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	22	48	22	48	0.00
02/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	70250	67793	70250	67793	0.00
02/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1447	1725	1447	1725	0.00
02/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	79734	77065	79734	77065	0.00
02/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	2	6	2	6	0.00
02/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	83523	80941	83523	80941	0.00
02/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	678	831	678	831	0.00
02/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	83232	80562	83232	80562	0.00
02/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	1	4	1	4	0.00
02/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	86864	84259	86864	84259	0.00
02/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	555	685	555	685	0.00
02/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	86712	84041	86712	84041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00
02/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	90206	87582	90206	87582	0.00
02/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	452	561	452	561	0.00
02/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	100450	97777	100450	97777	0.00
02/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	103549	100868	103549	100868	0.00
02/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	189	243	189	243	0.00
02/04/2007	R209 On 03-May-07			Bond Future	7.2100	7.2450	89.0994	88.6627	0.00
02/04/2007	R209 On 02-August-07			Bond Future	7.1700	7.2100	91.0656	90.6267	314.00
02/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	15691	13948	15691	13948	0.00
02/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	10780	13404	10780	13404	0.00
02/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	30857	28745	30857	28745	0.00
02/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	22114	24391	22114	24391	0.00
02/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	18209	16808	18209	16808	0.00
02/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	37254	40241	37254	40241	0.00
02/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	4856	4301	4856	4301	0.00
02/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	27792	31605	27792	31605	0.00
02/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	900	823	900	823	0.00
02/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	53114	57403	53114	57403	0.00
02/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	9518	8711	9518	8711	0.00
02/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	57768	61349	57768	61349	0.00
02/04/2007	TRT1 On 03-May-07			Index Future	252.0500	251.5160	252.0520	251.5160	500.00
03/04/2007	ALBI On 07-February-08			Index Future	272.9200	272.9170	272.9170	272.9170	0.00
03/04/2007	ALBI On 03-May-07			Index Future	254.4600	254.4570	254.4570	254.4570	0.00
03/04/2007	ALBI On 02-August-07			Index Future	260.3100	260.3090	260.3090	260.3090	0.00
03/04/2007	ALBI On 01-November-07			Index Future	266.3300	266.3250	266.3250	266.3250	0.00
03/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	192274	192297	192274	192297	0.00
03/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	3104	3127	3104	3127	0.00
03/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	16937	17176	16937	17176	0.00
03/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	12367	12606	12367	12606	0.00
03/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	71197	71282	71197	71282	0.00
03/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	8107	8192	8107	8192	0.00
03/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	128332	128375	128332	128375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	5082	5125	5082	5125	0.00
03/04/2007	CRD1 On 03-May-07			Index Future	109.3400	109.0480	109.3370	109.0480	10.00
03/04/2007	GOVI On 07-February-08			jGovi	273.9400	273.0450	273.9350	273.0450	0.00
03/04/2007	GOVI On 03-May-07			jGovi	256.0100	255.0780	256.0070	255.0780	144.00
03/04/2007	GOVI On 02-August-07			jGovi	261.5400	260.5910	261.5410	260.5910	69.00
03/04/2007	GOVI On 01-November-07			jGovi	267.3100	266.3795	267.3100	266.3795	0.00
03/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	106503	99801	106503	99801	0.00
03/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	17153	19351	17153	19351	0.00
03/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	210070	200780	210070	200780	0.00
03/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
03/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	210411	200913	210411	200913	0.00
03/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	3	1	3	0.00
03/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	53053	47754	53053	47754	0.00
03/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	29953	33959	29953	33959	0.00
03/04/2007	ILBI On 03-May-07			Index Future	256.6000	256.6030	256.6030	256.6030	0.00
03/04/2007	ILBI On 02-August-07			Index Future	260.4700	260.4710	260.4710	260.4710	0.00
03/04/2007	J153 On 31-August-10			jSwap	8.7900	8.8460	0.0383	0.0400	0.00
03/04/2007	J157 On 15-September-15			jSwap	8.3100	8.3760	0.0566	0.0522	0.00
03/04/2007	J186 On 21-December-26			jSwap	7.8000	7.8750	0.0298	0.0377	0.00
03/04/2007	J201 On 22-December-14			jSwap	8.3900	8.4580	0.0520	0.0558	0.00
03/04/2007	J203 On 15-September-17			jSwap	8.1900	8.2650	0.0479	0.0528	0.00
03/04/2007	J204 On 21-December-18			jSwap	8.1600	8.2320	0.0502	0.0559	0.00
03/04/2007	J207 On 15-January-20			jSwap	8.0900	8.1730	0.0073	0.0138	0.00
03/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1790	0.0000	0.0000	0.00
03/04/2007	JFRA On 07-February-08			jFra	9.1300	9.1790	0.0223	0.0224	0.00
03/04/2007	JFRA On 03-May-07			jFra	9.2200	9.2250	0.0225	0.0225	0.00
03/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2760	0.0225	0.0226	0.00
03/04/2007	JFRA On 01-November-07			jFra	9.1700	9.2160	0.0240	0.0242	0.00
03/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20397	20488	20397	20488	0.00
03/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16429	16403	16429	16403	0.00
03/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4189	4204	4189	4204	0.00
03/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
03/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4242	4345	4242	4345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	19	17	19	17	0.00
03/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4456	4579	4456	4579	0.00
03/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	91	83	91	83	0.00
03/04/2007	JN02 On 03-May-07			jNote	8.9700	9.0160	0.1633	0.1641	0.00
03/04/2007	JN02 On 02-August-07			jNote	8.8600	8.9170	0.1615	0.1625	0.00
03/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	3520	3941	3520	3941	0.00
03/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8677	8203	8677	8203	0.00
03/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8303	8785	8303	8785	0.00
03/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15450	14854	15450	14854	0.00
03/04/2007	JN05 On 03-May-07			jNote	8.4700	8.5240	0.3407	0.3425	0.00
03/04/2007	JN05 On 02-August-07			jNote	8.4000	8.4550	0.3385	0.3404	0.00
03/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	79	135	79	135	0.00
03/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	31544	29309	31544	29309	0.00
03/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1730	2055	1730	2055	0.00
03/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36121	34063	36121	34063	0.00
03/04/2007	JN10 On 03-May-07			jNote	8.1100	8.1850	0.5471	0.5504	0.00
03/04/2007	JN10 On 02-August-07			jNote	8.0600	8.1330	0.5449	0.5484	0.00
03/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
03/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	59741	54807	59741	54807	0.00
03/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	171	277	171	277	0.00
03/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	63799	58736	63799	58736	0.00
03/04/2007	JROD On 30-April-07			jRod	8.7100	8.7180	0.0020	0.0020	0.00
03/04/2007	JROD On 31-May-07			jRod	8.8900	8.9020	0.0024	0.0025	0.00
03/04/2007	JROD On 29-June-07			jRod	9.1400	9.1520	0.0030	0.0030	0.00
03/04/2007	JROD On 31-July-07			jRod	9.0400	9.0490	0.0053	0.0053	0.00
03/04/2007	JROD On 31-August-07			jRod	9.1700	9.1780	0.0060	0.0060	0.00
03/04/2007	JROD On 28-September-07			jRod	9.3000	9.3070	0.0065	0.0065	0.00
03/04/2007	JROD On 31-October-07			jRod	9.1800	9.1840	0.0088	0.0088	0.00
03/04/2007	JROD On 30-November-07			jRod	9.2700	9.2720	0.0094	0.0094	0.00
03/04/2007	JROD On 31-December-07			jRod	9.3700	9.3710	0.0101	0.0101	0.00
03/04/2007	OTH1 On 03-May-07			Index Future	252.4400	251.5480	252.4400	251.5480	15.00
03/04/2007	R153 On 03-May-07			Bond Future	8.0900	8.1550	116.4446	116.2274	366.00
03/04/2007	R153 On 02-August-07			Bond Future	8.0400	8.1050	118.8938	118.6916	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13562	11770	13562	11770	0.00
03/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	759	1139	759	1139	0.00
03/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16943	15524	16943	15524	0.00
03/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3600	4202	3600	4202	0.00
03/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22090	20020	22090	20020	0.00
03/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	145	248	145	248	0.00
03/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19169	17162	19169	17162	0.00
03/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	261	426	261	426	0.00
03/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21452	19876	21452	19876	0.00
03/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2432	2877	2432	2877	0.00
03/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	20623	18582	20623	18582	0.00
03/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	195	326	195	326	0.00
03/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22633	21022	22633	21022	0.00
03/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2198	2609	2198	2609	0.00
03/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23831	22188	23831	22188	0.00
03/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1985	2364	1985	2364	0.00
03/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28028	25891	28028	25891	0.00
03/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	41	77	41	77	0.00
03/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28774	27022	28774	27022	0.00
03/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1306	1576	1306	1576	0.00
03/04/2007	R157 On 03-May-07			Bond Future	7.7300	7.8000	136.9844	136.4663	481.00
03/04/2007	R157 On 02-August-07			Bond Future	7.6900	7.7600	139.8673	139.3611	0.00
03/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	23150	19411	23150	19411	0.00
03/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	3312	4754	3312	4754	60.00
03/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	61005	56757	61005	56757	0.00
03/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3952	4766	3952	4766	0.00
03/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	3548	2547	3548	2547	75.00
03/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	20759	24938	20759	24938	0.00
03/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	55761	50741	55761	50741	0.00
03/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	202	363	202	363	0.00
03/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	90011	84837	90011	84837	0.00
03/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	6	13	6	13	0.00
03/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	69539	64410	69539	64410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	52	103	52	103	0.00
03/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	73164	68664	73164	68664	0.00
03/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2522	3084	2522	3084	0.00
03/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	72974	67831	72974	67831	0.00
03/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	37	74	37	74	0.00
03/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	76258	71707	76258	71707	0.00
03/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	2249	2759	2249	2759	0.00
03/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	76402	71248	76402	71248	0.00
03/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	25	53	25	53	0.00
03/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	79368	74769	79368	74769	0.00
03/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	2003	2467	2003	2467	0.00
03/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	91920	87169	91920	87169	0.00
03/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1253	1562	1253	1562	0.00
03/04/2007	R186 On 03-May-07			Bond Future	7.4200	7.4880	135.5342	134.6797	0.00
03/04/2007	R186 On 02-August-07			Bond Future	7.3700	7.4420	133.3227	132.4437	0.00
03/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	98998	90606	98998	90606	0.00
03/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	169	322	169	322	0.00
03/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	109227	101574	109227	101574	0.00
03/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5046	6183	5046	6183	0.00
03/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	120994	112493	120994	112493	0.00
03/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	39	83	39	83	0.00
03/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	129304	121278	129304	121278	0.00
03/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3136	3900	3136	3900	0.00
03/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	131806	123283	131806	123283	0.00
03/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	18	41	18	41	0.00
03/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	134349	126249	134349	126249	0.00
03/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2780	3469	2780	3469	0.00
03/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	139396	131228	139396	131228	0.00
03/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2462	3084	2462	3084	0.00
03/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	153007	144468	153007	144468	0.00
03/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	4	9	4	9	0.00
03/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	159532	151149	159532	151149	0.00
03/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1508	1915	1508	1915	0.00

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03/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	126417	117904	126417	117904	0.00
03/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	27	58	27	58	0.00
03/04/2007	R196 On 03-May-07			Bond Future	8.4300	8.5110	104.4362	104.3036	0.00
03/04/2007	R196 On 02-August-07			Bond Future	8.2700	8.3610	106.8253	106.6949	0.00
03/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2535	1850	2535	1850	0.00
03/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1393	2034	1393	2034	0.00
03/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3767	3181	3767	3181	0.00
03/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4090	4807	4090	4807	0.00
03/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5811	5033	5811	5033	0.00
03/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2476	3001	2476	3001	0.00
03/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	760	489	760	489	0.00
03/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3823	4878	3823	4878	0.00
03/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5642	4557	5642	4557	0.00
03/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	319	560	319	560	0.00
03/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8351	7397	8351	7397	0.00
03/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1375	1725	1375	1725	0.00
03/04/2007	R201 On 03-May-07			Bond Future	7.7600	7.8400	108.9240	108.4494	0.00
03/04/2007	R201 On 02-August-07			Bond Future	7.6900	7.7900	106.9888	106.4154	0.00
03/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	42605	38031	42605	38031	0.00
03/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	187	358	187	358	0.00
03/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	48395	43580	48395	43580	0.00
03/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3059	3978	3059	3978	0.00
03/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	53543	48852	53543	48852	0.00
03/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	49	104	49	104	0.00
03/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	58083	52979	58083	52979	0.00
03/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1933	2563	1933	2563	0.00
03/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	56273	51568	56273	51568	0.00
03/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	34	75	34	75	0.00
03/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60549	55386	60549	55386	0.00
03/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1719	2290	1719	2290	0.00
03/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	58998	54282	58998	54282	0.00
03/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	24	53	24	53	0.00
03/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63030	57813	63030	57813	0.00

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03/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1529	2046	1529	2046	0.00
03/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	69825	65088	69825	65088	0.00
03/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	5	13	5	13	0.00
03/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73045	67655	73045	67655	0.00
03/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	949	1292	949	1292	0.00
03/04/2007	R203 On 03-May-07			Bond Future	7.6400	7.7090	105.4979	105.0053	0.00
03/04/2007	R203 On 02-August-07			Bond Future	7.5800	7.6500	107.9094	107.4081	0.00
03/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	60050	55142	60050	55142	0.00
03/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	11	29	11	29	0.00
03/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	64726	60105	64726	60105	0.00
03/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1265	1657	1265	1657	0.00
03/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	73361	68438	73361	68438	0.00
03/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	1	3	1	3	0.00
03/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	77167	72360	77167	72360	0.00
03/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	582	789	582	789	0.00
03/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	76654	71729	76654	71729	0.00
03/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	2	0	2	0.00
03/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	80303	75463	80303	75463	0.00
03/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	474	647	474	647	0.00
03/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	79932	75007	79932	75007	0.00
03/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
03/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	83444	78575	83444	78575	0.00
03/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	384	529	384	529	0.00
03/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	92898	87973	92898	87973	0.00
03/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	95997	91051	95997	91051	0.00
03/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	157	224	157	224	0.00
03/04/2007	R204 On 03-May-07			Bond Future	7.6300	7.7020	105.8527	105.2805	0.00
03/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.6490	104.2225	103.6476	0.00
03/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	65096	59572	65096	59572	0.00
03/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	280	478	280	478	0.00
03/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	72843	68003	72843	68003	0.00
03/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4736	5645	4736	5645	0.00

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03/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	78983	73328	78983	73328	0.00
03/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	76	144	76	144	0.00
03/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	84993	79875	84993	79875	0.00
03/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2969	3600	2969	3600	0.00
03/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	82440	76767	82440	76767	0.00
03/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	54	104	54	104	0.00
03/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	88089	82911	88089	82911	0.00
03/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2627	3199	2627	3199	0.00
03/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	85885	80200	85885	80200	0.00
03/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	38	74	38	74	0.00
03/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	91201	85970	91201	85970	0.00
03/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2319	2837	2319	2837	0.00
03/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	99534	93821	99534	93821	0.00
03/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	8	18	8	18	0.00
03/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	103777	98365	103777	98365	0.00
03/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1377	1716	1377	1716	0.00
03/04/2007	R206 On 03-May-07			Bond Future	7.7600	7.8310	100.9977	100.6262	0.00
03/04/2007	R206 On 02-August-07			Bond Future	7.6900	7.7610	99.5352	99.1579	0.00
03/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	6307	4747	6307	4747	0.00
03/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6716	8871	6716	8871	0.00
03/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14445	12524	14445	12524	0.00
03/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11217	13069	11217	13069	0.00
03/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	14358	11695	14358	11695	0.00
03/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2106	3159	2106	3159	0.00
03/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21932	19445	21932	19445	0.00
03/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6407	7694	6407	7694	0.00
03/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	25148	21765	25148	21765	0.00
03/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	437	770	437	770	0.00
03/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	30959	27990	30959	27990	0.00
03/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3326	4131	3326	4131	0.00
03/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.6280	99.7541	99.2085	0.00
03/04/2007	R207 On 02-August-07			Bond Future	7.5100	7.5770	98.3914	97.8414	0.00
03/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	71010	65568	71010	65568	0.00

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03/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	9	22	9	22	0.00
03/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	75398	70250	75398	70250	0.00
03/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1096	1447	1096	1447	0.00
03/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	85188	79734	85188	79734	0.00
03/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	1	2	1	2	0.00
03/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	88841	83523	88841	83523	0.00
03/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	497	678	497	678	0.00
03/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	88687	83232	88687	83232	0.00
03/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	1	0	1	0.00
03/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	92211	86864	92211	86864	0.00
03/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	403	555	403	555	0.00
03/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	92167	86712	92167	86712	0.00
03/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
03/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	95579	90206	95579	90206	0.00
03/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	325	452	325	452	0.00
03/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	105905	100450	105905	100450	0.00
03/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	108991	103549	108991	103549	0.00
03/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	131	189	131	189	0.00
03/04/2007	R209 On 03-May-07			Bond Future	7.1400	7.2050	89.8721	89.0994	0.00
03/04/2007	R209 On 02-August-07			Bond Future	7.1000	7.1700	91.8420	91.0656	314.00
03/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	20221	15691	20221	15691	0.00
03/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	7584	10780	7584	10780	0.00
03/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	35333	30857	35333	30857	0.00
03/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	18826	22114	18826	22114	0.00
03/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	21398	18209	21398	18209	0.00
03/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	32678	37254	32678	37254	0.00
03/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	6906	4856	6906	4856	0.00
03/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	22116	27792	22116	27792	0.00
03/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	1428	900	1428	900	0.00
03/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	45915	53114	45915	53114	0.00
03/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11513	9518	11513	9518	0.00
03/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	51999	57768	51999	57768	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2007	TRT1 On 03-May-07			Index Future	252.9700	252.0520	252.9670	252.0520	500.00
04/04/2007	ALBI On 07-February-08			Index Future	273.4800	272.9170	273.4750	272.9170	0.00
04/04/2007	ALBI On 03-May-07			Index Future	255.0800	254.4570	255.0780	254.4570	0.00
04/04/2007	ALBI On 02-August-07			Index Future	260.9200	260.3090	260.9170	260.3090	0.00
04/04/2007	ALBI On 01-November-07			Index Future	266.9100	266.3250	266.9120	266.3250	0.00
04/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	197529	192274	197529	192274	0.00
04/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2779	3104	2779	3104	0.00
04/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	20343	16937	20343	16937	0.00
04/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	9563	12367	9563	12367	0.00
04/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	76090	71197	76090	71197	0.00
04/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	6920	8107	6920	8107	0.00
04/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	133585	128332	133585	128332	0.00
04/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	4465	5082	4465	5082	0.00
04/04/2007	CRD1 On 03-May-07			Index Future	109.2700	109.3370	109.2690	109.3370	10.00
04/04/2007	GOVI On 07-February-08			jGovi	273.8700	273.9350	273.8690	273.9350	0.00
04/04/2007	GOVI On 03-May-07			jGovi	255.8800	256.0070	255.8810	256.0070	144.00
04/04/2007	GOVI On 02-August-07			jGovi	261.5400	261.5410	261.5350	261.5410	69.00
04/04/2007	GOVI On 01-November-07			jGovi	267.2200	267.3100	267.2210	267.3100	0.00
04/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	105933	106503	105933	106503	0.00
04/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	17243	17153	17243	17153	0.00
04/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	208810	210070	208810	210070	0.00
04/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
04/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	210351	210411	210351	210411	0.00
04/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
04/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	52430	53053	52430	53053	0.00
04/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	30220	29953	30220	29953	0.00
04/04/2007	ILBI On 03-May-07			Index Future	275.5500	256.6030	275.5450	256.6030	0.00
04/04/2007	ILBI On 02-August-07			Index Future	281.8500	260.4710	281.8520	260.4710	0.00
04/04/2007	J153 On 31-August-10			jSwap	8.7700	8.7870	0.0378	0.0383	0.00
04/04/2007	J157 On 15-September-15			jSwap	8.3000	8.3050	0.0570	0.0566	0.00
04/04/2007	J186 On 21-December-26			jSwap	7.7800	7.7950	0.0287	0.0298	0.00
04/04/2007	J201 On 22-December-14			jSwap	8.3800	8.3920	0.0514	0.0520	0.00
04/04/2007	J203 On 15-September-17			jSwap	8.1800	8.1920	0.0471	0.0479	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	J204 On 21-December-18			jSwap	8.1400	8.1550	0.0493	0.0502	0.00
04/04/2007	J207 On 15-January-20			jSwap	8.0800	8.0910	0.0063	0.0073	0.00
04/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1790	0.0000	0.0000	0.00
04/04/2007	JFRA On 07-February-08			jFra	9.1300	9.1320	0.0223	0.0223	0.00
04/04/2007	JFRA On 03-May-07			jFra	9.1900	9.2190	0.0224	0.0225	0.00
04/04/2007	JFRA On 02-August-07			jFra	9.2200	9.2330	0.0225	0.0225	0.00
04/04/2007	JFRA On 01-November-07			jFra	9.1600	9.1660	0.0240	0.0240	0.00
04/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20364	20397	20364	20397	0.00
04/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16402	16429	16402	16429	0.00
04/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4119	4189	4119	4189	0.00
04/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
04/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4199	4242	4199	4242	0.00
04/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	19	19	19	19	0.00
04/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4436	4456	4436	4456	0.00
04/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	91	91	91	91	0.00
04/04/2007	JN02 On 03-May-07			jNote	8.9500	8.9670	0.1630	0.1633	0.00
04/04/2007	JN02 On 02-August-07			jNote	8.8400	8.8580	0.1612	0.1615	0.00
04/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	3308	3520	3308	3520	0.00
04/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8812	8677	8812	8677	0.00
04/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8134	8303	8134	8303	0.00
04/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15592	15450	15592	15450	0.00
04/04/2007	JN05 On 03-May-07			jNote	8.4500	8.4680	0.3402	0.3407	0.00
04/04/2007	JN05 On 02-August-07			jNote	8.3800	8.3970	0.3379	0.3385	0.00
04/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	61	79	61	79	0.00
04/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32224	31544	32224	31544	0.00
04/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1622	1730	1622	1730	0.00
04/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36752	36121	36752	36121	0.00
04/04/2007	JN10 On 03-May-07			jNote	8.1000	8.1140	0.5467	0.5471	0.00
04/04/2007	JN10 On 02-August-07			jNote	8.0500	8.0590	0.5444	0.5449	0.00
04/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
04/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60445	59741	60445	59741	0.00
04/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	154	171	154	171	0.00
04/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64556	63799	64556	63799	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	JROD On 30-April-07			jRod	8.7100	8.7140	0.0019	0.0020	0.00
04/04/2007	JROD On 31-May-07			jRod	8.8900	8.8940	0.0024	0.0024	0.00
04/04/2007	JROD On 29-June-07			jRod	9.1300	9.1430	0.0030	0.0030	0.00
04/04/2007	JROD On 31-July-07			jRod	9.0400	9.0440	0.0053	0.0053	0.00
04/04/2007	JROD On 31-August-07			jRod	9.1700	9.1730	0.0060	0.0060	0.00
04/04/2007	JROD On 28-September-07			jRod	9.3000	9.3030	0.0065	0.0065	0.00
04/04/2007	JROD On 31-October-07			jRod	9.1800	9.1810	0.0088	0.0088	0.00
04/04/2007	JROD On 30-November-07			jRod	9.2600	9.2690	0.0094	0.0094	0.00
04/04/2007	JROD On 31-December-07			jRod	9.3600	9.3680	0.0100	0.0101	0.00
04/04/2007	OTH1 On 03-May-07			Index Future	252.2800	252.4400	252.2760	252.4400	15.00
04/04/2007	R153 On 03-May-07			Bond Future	8.0400	8.0850	116.6001	116.4446	366.00
04/04/2007	R153 On 02-August-07			Bond Future	8.0000	8.0350	118.9950	118.8938	0.00
04/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14900	13562	14900	13562	0.00
04/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	542	759	542	759	0.00
04/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17663	16943	17663	16943	0.00
04/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3308	3600	3308	3600	0.00
04/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23593	22090	23593	22090	0.00
04/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	93	145	93	145	0.00
04/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	20636	19169	20636	19169	0.00
04/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	173	261	173	261	0.00
04/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22250	21452	22250	21452	0.00
04/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2217	2432	2217	2432	0.00
04/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	22110	20623	22110	20623	0.00
04/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	127	195	127	195	0.00
04/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23447	22633	23447	22633	0.00
04/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2000	2198	2000	2198	0.00
04/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24661	23831	24661	23831	0.00
04/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1803	1985	1803	1985	0.00
04/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29566	28028	29566	28028	0.00
04/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	24	41	24	41	0.00
04/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29658	28774	29658	28774	0.00
04/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1177	1306	1177	1306	0.00
04/04/2007	R157 On 03-May-07			Bond Future	7.6900	7.7300	137.2816	136.9844	481.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	R157 On 02-August-07			Bond Future	7.6500	7.6900	140.1576	139.8673	0.00
04/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	4197	3548	4197	3548	75.00
04/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	18435	20759	18435	20759	0.00
04/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	63473	61005	63473	61005	0.00
04/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3516	3952	3516	3952	0.00
04/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	25402	23150	25402	23150	0.00
04/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	2592	3312	2592	3312	60.00
04/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	58664	55761	58664	55761	0.00
04/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	133	202	133	202	0.00
04/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	92981	90011	92981	90011	0.00
04/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	3	6	3	6	0.00
04/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	72492	69539	72492	69539	0.00
04/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	32	52	32	52	0.00
04/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	75769	73164	75769	73164	0.00
04/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2223	2522	2223	2522	0.00
04/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	75932	72974	75932	72974	0.00
04/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	22	37	22	37	0.00
04/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	78891	76258	78891	76258	0.00
04/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1978	2249	1978	2249	0.00
04/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	79363	76402	79363	76402	0.00
04/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	15	25	15	25	0.00
04/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	82026	79368	82026	79368	0.00
04/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1758	2003	1758	2003	0.00
04/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	94661	91920	94661	91920	0.00
04/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	1090	1253	1090	1253	0.00
04/04/2007	R186 On 03-May-07			Bond Future	7.4300	7.4200	135.4585	135.5342	0.00
04/04/2007	R186 On 02-August-07			Bond Future	7.3800	7.3720	133.2470	133.3227	0.00
04/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	98227	98998	98227	98998	0.00
04/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	156	169	156	169	0.00
04/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	108482	109227	108482	109227	0.00
04/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5058	5046	5058	5046	0.00
04/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	120233	120994	120233	120994	0.00
04/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	35	39	35	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	128549	129304	128549	129304	0.00
04/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3138	3136	3138	3136	0.00
04/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	131046	131806	131046	131806	0.00
04/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	16	18	16	18	0.00
04/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	133592	134349	133592	134349	0.00
04/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2780	2780	2780	2780	0.00
04/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	138638	139396	138638	139396	0.00
04/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2461	2462	2461	2462	0.00
04/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	152249	153007	152249	153007	0.00
04/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	3	4	3	4	0.00
04/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	158771	159532	158771	159532	0.00
04/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1504	1508	1504	1508	0.00
04/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	125657	126417	125657	126417	0.00
04/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	24	27	24	27	0.00
04/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4320	104.4245	104.4362	0.00
04/04/2007	R196 On 02-August-07			Bond Future	8.2800	8.2720	106.8136	106.8253	0.00
04/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2434	2535	2434	2535	0.00
04/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1410	1393	1410	1393	0.00
04/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3694	3767	3694	3767	0.00
04/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4134	4090	4134	4090	0.00
04/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5722	5811	5722	5811	0.00
04/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2504	2476	2504	2476	0.00
04/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	704	760	704	760	0.00
04/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3885	3823	3885	3823	0.00
04/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5523	5642	5523	5642	0.00
04/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	317	319	317	319	0.00
04/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8249	8351	8249	8351	0.00
04/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1391	1375	1391	1375	0.00
04/04/2007	R201 On 03-May-07			Bond Future	7.7200	7.7590	109.1534	108.9240	0.00
04/04/2007	R201 On 02-August-07			Bond Future	7.6600	7.6900	107.1905	106.9888	0.00
04/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	44838	42605	44838	42605	0.00
04/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	125	187	125	187	0.00
04/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	50108	48395	50108	48395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2755	3059	2755	3059	0.00
04/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	55819	53543	55819	53543	0.00
04/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	30	49	30	49	0.00
04/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	59892	58083	59892	58083	0.00
04/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1726	1933	1726	1933	0.00
04/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	58554	56273	58554	56273	0.00
04/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	21	34	21	34	0.00
04/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	62378	60549	62378	60549	0.00
04/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1531	1719	1531	1719	0.00
04/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	61283	58998	61283	58998	0.00
04/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	14	24	14	24	0.00
04/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	64877	63030	64877	63030	0.00
04/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1359	1529	1359	1529	0.00
04/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	72117	69825	72117	69825	0.00
04/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	3	5	3	5	0.00
04/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	74949	73045	74949	73045	0.00
04/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	836	949	836	949	0.00
04/04/2007	R203 On 03-May-07			Bond Future	7.6500	7.6410	105.4543	105.4979	0.00
04/04/2007	R203 On 02-August-07			Bond Future	7.5900	7.5800	107.8663	107.9094	0.00
04/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	59613	60050	59613	60050	0.00
04/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	10	11	10	11	0.00
04/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	64300	64726	64300	64726	0.00
04/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1270	1265	1270	1265	0.00
04/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	72925	73361	72925	73361	0.00
04/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	1	1	1	1	0.00
04/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	76737	77167	76737	77167	0.00
04/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	583	582	583	582	0.00
04/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	76218	76654	76218	76654	0.00
04/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
04/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	79873	80303	79873	80303	0.00
04/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	474	474	474	474	0.00
04/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	79496	79932	79496	79932	0.00
04/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	83013	83444	83013	83444	0.00
04/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	384	384	384	384	0.00
04/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	92462	92898	92462	92898	0.00
04/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
04/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	95566	95997	95566	95997	0.00
04/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	156	157	156	157	0.00
04/04/2007	R204 On 03-May-07			Bond Future	7.6300	7.6280	105.8062	105.8527	0.00
04/04/2007	R204 On 02-August-07			Bond Future	7.5800	7.5740	104.1841	104.2225	0.00
04/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	64612	65096	64612	65096	0.00
04/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	261	280	261	280	0.00
04/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	72451	72843	72451	72843	0.00
04/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4728	4736	4728	4736	0.00
04/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	78510	78983	78510	78983	0.00
04/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	69	76	69	76	0.00
04/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	84599	84993	84599	84993	0.00
04/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2959	2969	2959	2969	0.00
04/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	81968	82440	81968	82440	0.00
04/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	48	54	48	54	0.00
04/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	87694	88089	87694	88089	0.00
04/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2617	2627	2617	2627	0.00
04/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	85416	85885	85416	85885	0.00
04/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	33	38	33	38	0.00
04/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	90807	91201	90807	91201	0.00
04/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2309	2319	2309	2319	0.00
04/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	99067	99534	99067	99534	0.00
04/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	7	8	7	8	0.00
04/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	103383	103777	103383	103777	0.00
04/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1368	1377	1368	1377	0.00
04/04/2007	R206 On 03-May-07			Bond Future	7.7600	7.7580	100.9671	100.9977	0.00
04/04/2007	R206 On 02-August-07			Bond Future	7.6900	7.6850	99.5054	99.5352	0.00
04/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	6048	6307	6048	6307	0.00
04/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6762	6716	6762	6716	0.00
04/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14230	14445	14230	14445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11300	11217	11300	11217	0.00
04/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	14038	14358	14038	14358	0.00
04/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	2093	2106	2093	2106	0.00
04/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21678	21932	21678	21932	0.00
04/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6452	6407	6452	6407	0.00
04/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	24828	25148	24828	25148	0.00
04/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	423	437	423	437	0.00
04/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	30681	30959	30681	30959	0.00
04/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3346	3326	3346	3326	0.00
04/04/2007	R207 On 03-May-07			Bond Future	7.5700	7.5590	99.7065	99.7541	0.00
04/04/2007	R207 On 02-August-07			Bond Future	7.5100	7.5070	98.3441	98.3914	0.00
04/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	70533	71010	70533	71010	0.00
04/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	8	9	8	9	0.00
04/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	74928	75398	74928	75398	0.00
04/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1100	1096	1100	1096	0.00
04/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	84712	85188	84712	85188	0.00
04/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	1	1	1	1	0.00
04/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	88368	88841	88368	88841	0.00
04/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	497	497	497	497	0.00
04/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	88211	88687	88211	88687	0.00
04/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
04/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	91738	92211	91738	92211	0.00
04/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	403	403	403	403	0.00
04/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	91691	92167	91691	92167	0.00
04/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
04/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	95106	95579	95106	95579	0.00
04/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	325	325	325	325	0.00
04/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	105429	105905	105429	105905	0.00
04/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
04/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	108517	108991	108517	108991	0.00
04/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	131	131	131	131	0.00
04/04/2007	R209 On 03-May-07			Bond Future	7.1000	7.1350	90.2625	89.8721	0.00
04/04/2007	R209 On 02-August-07			Bond Future	7.0600	7.1000	92.2905	91.8420	314.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	22685	20221	22685	20221	0.00
04/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	6143	7584	6143	7584	0.00
04/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	23354	21398	23354	21398	0.00
04/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30149	32678	30149	32678	0.00
04/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	38036	35333	38036	35333	0.00
04/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	17044	18826	17044	18826	0.00
04/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	8066	6906	8066	6906	0.00
04/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	19372	22116	19372	22116	0.00
04/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	1733	1428	1733	1428	0.00
04/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	42315	45915	42315	45915	0.00
04/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	12758	11513	12758	11513	0.00
04/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	48759	51999	48759	51999	0.00
04/04/2007	TRT1 On 03-May-07			Index Future	252.8400	252.9670	252.8410	252.9670	500.00
05/04/2007	ALBI On 07-February-08			Index Future	273.6300	273.4750	273.6340	273.4750	0.00
05/04/2007	ALBI On 03-May-07			Index Future	255.2200	255.0780	255.2240	255.0780	0.00
05/04/2007	ALBI On 02-August-07			Index Future	261.0700	260.9170	261.0700	260.9170	0.00
05/04/2007	ALBI On 01-November-07			Index Future	267.0700	266.9120	267.0680	266.9120	0.00
05/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	199017	197529	199017	197529	0.00
05/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2677	2779	2677	2779	0.00
05/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	21026	20343	21026	20343	0.00
05/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	8786	9563	8786	9563	0.00
05/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	77285	76090	77285	76090	0.00
05/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	6585	6920	6585	6920	0.00
05/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	134963	133585	134963	133585	0.00
05/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	4283	4465	4283	4465	0.00
05/04/2007	CRD1 On 03-May-07			Index Future	109.3600	109.2690	109.3610	109.2690	10.00
05/04/2007	GOVI On 07-February-08			jGovi	274.0500	273.8690	274.0490	273.8690	0.00
05/04/2007	GOVI On 03-May-07			jGovi	256.1300	255.8810	256.1290	255.8810	144.00
05/04/2007	GOVI On 02-August-07			jGovi	261.7900	261.5350	261.7890	261.5350	69.00
05/04/2007	GOVI On 01-November-07			jGovi	267.4800	267.2210	267.4800	267.2210	0.00
05/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	107261	105933	107261	105933	0.00
05/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	16771	17243	16771	17243	0.00
05/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	211290	208810	211290	208810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
05/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	212891	210351	212891	210351	0.00
05/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
05/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	53889	52430	53889	52430	0.00
05/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	29089	30220	29089	30220	0.00
05/04/2007	ILBI On 03-May-07			Index Future	275.7000	275.5450	275.6990	275.5450	0.00
05/04/2007	ILBI On 02-August-07			Index Future	282.0100	281.8520	282.0140	281.8520	0.00
05/04/2007	J153 On 31-August-10			jSwap	8.7600	8.7710	0.0375	0.0378	0.00
05/04/2007	J157 On 15-September-15			jSwap	8.2800	8.2990	0.0582	0.0570	0.00
05/04/2007	J186 On 21-December-26			jSwap	7.7700	7.7830	0.0277	0.0287	0.00
05/04/2007	J201 On 22-December-14			jSwap	8.3600	8.3810	0.0505	0.0514	0.00
05/04/2007	J203 On 15-September-17			jSwap	8.1700	8.1810	0.0462	0.0471	0.00
05/04/2007	J204 On 21-December-18			jSwap	8.1300	8.1430	0.0485	0.0493	0.00
05/04/2007	J207 On 15-January-20			jSwap	8.0700	8.0790	0.0054	0.0063	0.00
05/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1790	0.0000	0.0000	0.00
05/04/2007	JFRA On 07-February-08			jFra	9.1100	9.1290	0.0222	0.0223	0.00
05/04/2007	JFRA On 03-May-07			jFra	9.2000	9.1900	0.0224	0.0224	0.00
05/04/2007	JFRA On 02-August-07			jFra	9.2200	9.2150	0.0225	0.0225	0.00
05/04/2007	JFRA On 01-November-07			jFra	9.1600	9.1580	0.0240	0.0240	0.00
05/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20308	20364	20308	20364	0.00
05/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16397	16402	16397	16402	0.00
05/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4136	4119	4136	4119	0.00
05/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
05/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4201	4199	4201	4199	0.00
05/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	19	19	19	19	0.00
05/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4433	4436	4433	4436	0.00
05/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	90	91	90	91	0.00
05/04/2007	JN02 On 03-May-07			jNote	8.9400	8.9480	0.1629	0.1630	0.00
05/04/2007	JN02 On 02-August-07			jNote	8.8300	8.8410	0.1610	0.1612	0.00
05/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	3174	3308	3174	3308	0.00
05/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8805	8812	8805	8812	0.00
05/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8016	8134	8016	8134	0.00
05/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15658	15592	15658	15592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2007	JN05 On 03-May-07			jNote	8.4400	8.4510	0.3398	0.3402	0.00
05/04/2007	JN05 On 02-August-07			jNote	8.3700	8.3790	0.3376	0.3379	0.00
05/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	49	61	49	61	0.00
05/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32702	32224	32702	32224	0.00
05/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1544	1622	1544	1622	0.00
05/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	37169	36752	37169	36752	0.00
05/04/2007	JN10 On 03-May-07			jNote	8.0900	8.1040	0.5460	0.5467	0.00
05/04/2007	JN10 On 02-August-07			jNote	8.0300	8.0480	0.5437	0.5444	0.00
05/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
05/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	61421	60445	61421	60445	0.00
05/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	136	154	136	154	0.00
05/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	65589	64556	65589	64556	0.00
05/04/2007	JROD On 30-April-07			jRod	8.7000	8.7090	0.0028	0.0019	0.00
05/04/2007	JROD On 31-May-07			jRod	8.8800	8.8860	0.0033	0.0024	0.00
05/04/2007	JROD On 29-June-07			jRod	9.1200	9.1340	0.0038	0.0030	0.00
05/04/2007	JROD On 31-July-07			jRod	9.0300	9.0400	0.0061	0.0053	0.00
05/04/2007	JROD On 31-August-07			jRod	9.1600	9.1690	0.0068	0.0060	0.00
05/04/2007	JROD On 28-September-07			jRod	9.2900	9.2980	0.0073	0.0065	0.00
05/04/2007	JROD On 31-October-07			jRod	9.1700	9.1770	0.0096	0.0088	0.00
05/04/2007	JROD On 30-November-07			jRod	9.2600	9.2620	0.0102	0.0094	0.00
05/04/2007	JROD On 31-December-07			jRod	9.3500	9.3580	0.0108	0.0100	0.00
05/04/2007	OTH1 On 03-May-07			Index Future	252.5700	252.2760	252.5650	252.2760	15.00
05/04/2007	R153 On 03-May-07			Bond Future	8.0700	8.0350	116.5068	116.6001	366.00
05/04/2007	R153 On 02-August-07			Bond Future	8.0200	8.0000	118.9516	118.9950	0.00
05/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13827	14900	13827	14900	0.00
05/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	402	542	402	542	0.00
05/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16921	17663	16921	17663	0.00
05/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3000	3308	3000	3308	0.00
05/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22617	23593	22617	23593	0.00
05/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	50	93	50	93	0.00
05/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19635	20636	19635	20636	0.00
05/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	105	173	105	173	0.00
05/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21552	22250	21552	22250	0.00

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05/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1953	2217	1953	2217	0.00
05/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21123	22110	21123	22110	0.00
05/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	73	127	73	127	0.00
05/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22761	23447	22761	23447	0.00
05/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1748	2000	1748	2000	0.00
05/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23987	24661	23987	24661	0.00
05/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1563	1803	1563	1803	0.00
05/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28619	29566	28619	29566	0.00
05/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	10	24	10	24	0.00
05/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29035	29658	29035	29658	0.00
05/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	989	1177	989	1177	0.00
05/04/2007	R157 On 03-May-07			Bond Future	7.7100	7.6900	137.1329	137.2816	481.00
05/04/2007	R157 On 02-August-07			Bond Future	7.6700	7.6500	140.0124	140.1576	0.00
05/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	2879	4197	2879	4197	75.00
05/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	18604	18435	18604	18435	0.00
05/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	61825	63473	61825	63473	0.00
05/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3321	3516	3321	3516	0.00
05/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	23420	25402	23420	25402	0.00
05/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	2097	2592	2097	2592	60.00
05/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	57109	58664	57109	58664	0.00
05/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	65	133	65	133	0.00
05/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	91491	92981	91491	92981	0.00
05/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	3	0	3	0.00
05/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	70984	72492	70984	72492	0.00
05/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	12	32	12	32	0.00
05/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	74156	75769	74156	75769	0.00
05/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2063	2223	2063	2223	0.00
05/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	74431	75932	74431	75932	0.00
05/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	8	22	8	22	0.00
05/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	77287	78891	77287	78891	0.00
05/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1827	1978	1827	1978	0.00
05/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	77866	79363	77866	79363	0.00
05/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	5	15	5	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	80391	82026	80391	82026	0.00
05/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1575	1758	1575	1758	0.00
05/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	92962	94661	92962	94661	0.00
05/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	844	1090	844	1090	0.00
05/04/2007	R186 On 03-May-07			Bond Future	7.4200	7.4260	135.5847	135.4585	0.00
05/04/2007	R186 On 02-August-07			Bond Future	7.3700	7.3780	133.3732	133.2470	0.00
05/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	99389	98227	99389	98227	0.00
05/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	56	156	56	156	0.00
05/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	109104	108482	109104	108482	0.00
05/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4419	5058	4419	5058	0.00
05/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	121469	120233	121469	120233	0.00
05/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	9	35	9	35	0.00
05/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	129355	128549	129355	128549	0.00
05/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2682	3138	2682	3138	0.00
05/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	132296	131046	132296	131046	0.00
05/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	3	16	3	16	0.00
05/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	134437	133592	134437	133592	0.00
05/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2363	2780	2363	2780	0.00
05/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	139462	138638	139462	138638	0.00
05/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2024	2461	2024	2461	0.00
05/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	153509	152249	153509	152249	0.00
05/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	3	0	3	0.00
05/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	159585	158771	159585	158771	0.00
05/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1056	1504	1056	1504	0.00
05/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	126901	125657	126901	125657	0.00
05/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	6	24	6	24	0.00
05/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4390	104.4312	104.4245	0.00
05/04/2007	R196 On 02-August-07			Bond Future	8.2700	8.2800	106.8224	106.8136	0.00
05/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2442	2434	2442	2434	0.00
05/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1351	1410	1351	1410	0.00
05/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3720	3694	3720	3694	0.00
05/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4072	4134	4072	4134	0.00
05/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5762	5722	5762	5722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2456	2504	2456	2504	0.00
05/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	694	704	694	704	0.00
05/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3808	3885	3808	3885	0.00
05/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5564	5523	5564	5523	0.00
05/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	291	317	291	317	0.00
05/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8303	8249	8303	8249	0.00
05/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1357	1391	1357	1391	0.00
05/04/2007	R201 On 03-May-07			Bond Future	7.7500	7.7200	108.9769	109.1534	0.00
05/04/2007	R201 On 02-August-07			Bond Future	7.7000	7.6550	106.9313	107.1905	0.00
05/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	43008	44838	43008	44838	0.00
05/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	61	125	61	125	0.00
05/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	47414	50108	47414	50108	0.00
05/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2652	2755	2652	2755	0.00
05/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	54034	55819	54034	55819	0.00
05/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	11	30	11	30	0.00
05/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	57198	59892	57198	59892	0.00
05/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1623	1726	1623	1726	0.00
05/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	56775	58554	56775	58554	0.00
05/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	7	21	7	21	0.00
05/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	59686	62378	59686	62378	0.00
05/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1431	1531	1431	1531	0.00
05/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	59508	61283	59508	61283	0.00
05/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	4	14	4	14	0.00
05/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	62189	64877	62189	64877	0.00
05/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1262	1359	1262	1359	0.00
05/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	70350	72117	70350	72117	0.00
05/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	1	3	1	3	0.00
05/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	72278	74949	72278	74949	0.00
05/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	757	836	757	836	0.00
05/04/2007	R203 On 03-May-07			Bond Future	7.6300	7.6470	105.5633	105.4543	0.00
05/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5860	107.9741	107.8663	0.00
05/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	60721	59613	60721	59613	0.00
05/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	28	10	28	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	66524	64300	66524	64300	0.00
05/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2415	1270	2415	1270	0.00
05/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	74019	72925	74019	72925	0.00
05/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	5	1	5	1	0.00
05/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	78698	76737	78698	76737	0.00
05/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1466	583	1466	583	0.00
05/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	77310	76218	77310	76218	0.00
05/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	3	0	3	0	0.00
05/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	81768	79873	81768	79873	0.00
05/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1291	474	1291	474	0.00
05/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	80587	79496	80587	79496	0.00
05/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	2	0	2	0	0.00
05/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	84812	83013	84812	83013	0.00
05/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1105	384	1105	384	0.00
05/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	93552	92462	93552	92462	0.00
05/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
05/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	97060	95566	97060	95566	0.00
05/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	573	156	573	156	0.00
05/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.6340	105.8838	105.8062	0.00
05/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.5790	104.2610	104.1841	0.00
05/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	65345	64612	65345	64612	0.00
05/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	218	261	218	261	0.00
05/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	73056	72451	73056	72451	0.00
05/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4564	4728	4564	4728	0.00
05/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	79272	78510	79272	78510	0.00
05/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	55	69	55	69	0.00
05/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	85252	84599	85252	84599	0.00
05/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2843	2959	2843	2959	0.00
05/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	82734	81968	82734	81968	0.00
05/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	38	48	38	48	0.00
05/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	88357	87694	88357	87694	0.00
05/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2511	2617	2511	2617	0.00
05/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	86184	85416	86184	85416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	26	33	26	33	0.00
05/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	91480	90807	91480	90807	0.00
05/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2213	2309	2213	2309	0.00
05/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	99841	99067	99841	99067	0.00
05/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	5	7	5	7	0.00
05/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	104088	103383	104088	103383	0.00
05/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1304	1368	1304	1368	0.00
05/04/2007	R206 On 03-May-07			Bond Future	7.7600	7.7640	101.0131	100.9671	0.00
05/04/2007	R206 On 02-August-07			Bond Future	7.6800	7.6910	99.5552	99.5054	0.00
05/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	6162	6048	6162	6048	0.00
05/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6418	6762	6418	6762	0.00
05/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14449	14230	14449	14230	0.00
05/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11021	11300	11021	11300	0.00
05/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	14315	14038	14315	14038	0.00
05/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1910	2093	1910	2093	0.00
05/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21977	21678	21977	21678	0.00
05/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6253	6452	6253	6452	0.00
05/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	25229	24828	25229	24828	0.00
05/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	364	423	364	423	0.00
05/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31050	30681	31050	30681	0.00
05/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3218	3346	3218	3346	0.00
05/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.5650	99.7858	99.7065	0.00
05/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.5130	98.4229	98.3441	0.00
05/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	71324	70533	71324	70533	0.00
05/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	5	8	5	8	0.00
05/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	75655	74928	75655	74928	0.00
05/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1037	1100	1037	1100	0.00
05/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	85505	84712	85505	84712	0.00
05/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	1	0	1	0.00
05/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	89124	88368	89124	88368	0.00
05/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	465	497	465	497	0.00
05/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	89004	88211	89004	88211	0.00
05/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00

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05/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	92499	91738	92499	91738	0.00
05/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	376	403	376	403	0.00
05/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	92484	91691	92484	91691	0.00
05/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
05/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	95872	95106	95872	95106	0.00
05/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	302	325	302	325	0.00
05/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	106223	105429	106223	105429	0.00
05/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
05/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	109295	108517	109295	108517	0.00
05/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	120	131	120	131	0.00
05/04/2007	R209 On 03-May-07			Bond Future	7.1300	7.1000	89.9834	90.2625	0.00
05/04/2007	R209 On 02-August-07			Bond Future	7.0900	7.0600	91.9538	92.2905	314.00
05/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	6873	8066	6873	8066	0.00
05/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	20970	19372	20970	19372	0.00
05/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	21683	23354	21683	23354	0.00
05/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	31845	30149	31845	30149	0.00
05/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	20561	22685	20561	22685	0.00
05/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	6811	6143	6811	6143	0.00
05/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	35811	38036	35811	38036	0.00
05/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	18187	17044	18187	17044	0.00
05/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	1347	1733	1347	1733	0.00
05/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	44721	42315	44721	42315	0.00
05/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11648	12758	11648	12758	0.00
05/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	51016	48759	51016	48759	0.00
05/04/2007	TRT1 On 03-May-07			Index Future	253.0900	252.8410	253.0860	252.8410	500.00
10/04/2007	ALBI On 07-February-08			Index Future	273.5800	273.6340	273.5830	273.6340	0.00
10/04/2007	ALBI On 03-May-07			Index Future	255.1500	255.2240	255.1460	255.2240	0.00
10/04/2007	ALBI On 02-August-07			Index Future	261.0000	261.0700	261.0030	261.0700	0.00
10/04/2007	ALBI On 01-November-07			Index Future	267.0100	267.0680	267.0140	267.0680	0.00
10/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	198427	199017	198427	199017	0.00
10/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2597	2677	2597	2677	0.00
10/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	19288	21026	19288	21026	0.00
10/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	7828	8786	7828	8786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	76335	77285	76335	77285	0.00
10/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	6305	6585	6305	6585	0.00
10/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	134275	134963	134275	134963	0.00
10/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	4135	4283	4135	4283	0.00
10/04/2007	CRD1 On 03-May-07			Index Future	109.3000	109.3610	109.3020	109.3610	10.00
10/04/2007	GOVI On 07-February-08			jGovi	273.7300	274.0490	273.7270	274.0490	0.00
10/04/2007	GOVI On 03-May-07			jGovi	255.8300	256.1290	255.8290	256.1290	144.00
10/04/2007	GOVI On 02-August-07			jGovi	261.3600	261.7890	261.3630	261.7890	69.00
10/04/2007	GOVI On 01-November-07			jGovi	267.1700	267.4800	267.1680	267.4800	0.00
10/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	104467	107261	104467	107261	0.00
10/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	17197	16771	17197	16771	0.00
10/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	208290	211290	208290	211290	0.00
10/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
10/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	208631	212891	208631	212891	0.00
10/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
10/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	51551	53889	51551	53889	0.00
10/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	29871	29089	29871	29089	0.00
10/04/2007	ILBI On 03-May-07			Index Future	275.7100	275.6990	275.7140	275.6990	0.00
10/04/2007	ILBI On 02-August-07			Index Future	282.0400	282.0140	282.0430	282.0140	0.00
10/04/2007	J153 On 31-August-10			jSwap	8.7800	8.7610	0.0383	0.0375	0.00
10/04/2007	J157 On 15-September-15			jSwap	8.3000	8.2810	0.0570	0.0582	0.00
10/04/2007	J186 On 21-December-26			jSwap	7.7900	7.7730	0.0290	0.0277	0.00
10/04/2007	J201 On 22-December-14			jSwap	8.3900	8.3640	0.0517	0.0505	0.00
10/04/2007	J203 On 15-September-17			jSwap	8.1800	8.1670	0.0474	0.0462	0.00
10/04/2007	J204 On 21-December-18			jSwap	8.1500	8.1310	0.0496	0.0485	0.00
10/04/2007	J207 On 15-January-20			jSwap	8.0800	8.0670	0.0065	0.0054	0.00
10/04/2007	JBAR On 21-December-05			jBar	9.1900	9.1790	0.0000	0.0000	0.00
10/04/2007	JFRA On 07-February-08			jFra	9.1400	9.1080	0.0223	0.0222	0.00
10/04/2007	JFRA On 03-May-07			jFra	9.2200	9.1970	0.0225	0.0224	0.00
10/04/2007	JFRA On 02-August-07			jFra	9.2400	9.2160	0.0225	0.0225	0.00
10/04/2007	JFRA On 01-November-07			jFra	9.1600	9.1570	0.0240	0.0240	0.00
10/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20205	20308	20205	20308	0.00
10/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16207	16397	16207	16397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4182	4136	4182	4136	0.00
10/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
10/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4246	4201	4246	4201	0.00
10/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	15	19	15	19	0.00
10/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4445	4433	4445	4433	0.00
10/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	84	90	84	90	0.00
10/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9410	0.1633	0.1629	0.00
10/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8310	0.1615	0.1610	0.00
10/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	2845	3174	2845	3174	0.00
10/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8038	8805	8038	8805	0.00
10/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7982	8016	7982	8016	0.00
10/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15111	15658	15111	15658	0.00
10/04/2007	JN05 On 03-May-07			jNote	8.4600	8.4390	0.3404	0.3398	0.00
10/04/2007	JN05 On 02-August-07			jNote	8.3900	8.3670	0.3382	0.3376	0.00
10/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	26	49	26	49	0.00
10/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	31857	32702	31857	32702	0.00
10/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1522	1544	1522	1544	0.00
10/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36280	37169	36280	37169	0.00
10/04/2007	JN10 On 03-May-07			jNote	8.1100	8.0900	0.5468	0.5460	0.00
10/04/2007	JN10 On 02-August-07			jNote	8.0500	8.0330	0.5445	0.5437	0.00
10/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
10/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60154	61421	60154	61421	0.00
10/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	131	136	131	136	0.00
10/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64311	65589	64311	65589	0.00
10/04/2007	JROD On 30-April-07			jRod	8.6900	8.7040	0.0019	0.0028	0.00
10/04/2007	JROD On 31-May-07			jRod	8.8500	8.8770	0.0023	0.0033	0.00
10/04/2007	JROD On 29-June-07			jRod	9.0900	9.1220	0.0029	0.0038	0.00
10/04/2007	JROD On 31-July-07			jRod	9.0200	9.0340	0.0052	0.0061	0.00
10/04/2007	JROD On 31-August-07			jRod	9.1500	9.1640	0.0059	0.0068	0.00
10/04/2007	JROD On 28-September-07			jRod	9.2700	9.2930	0.0064	0.0073	0.00
10/04/2007	JROD On 31-October-07			jRod	9.1600	9.1720	0.0086	0.0096	0.00
10/04/2007	JROD On 30-November-07			jRod	9.2400	9.2550	0.0092	0.0102	0.00
10/04/2007	JROD On 31-December-07			jRod	9.3300	9.3480	0.0099	0.0108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	OTH1 On 03-May-07			Index Future	252.2200	252.5650	252.2200	252.5650	15.00
10/04/2007	R153 On 03-May-07			Bond Future	8.1000	8.0650	116.4135	116.5068	366.00
10/04/2007	R153 On 02-August-07			Bond Future	8.0500	8.0150	118.8649	118.9516	0.00
10/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	12829	13827	12829	13827	0.00
10/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	336	402	336	402	0.00
10/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16132	16921	16132	16921	0.00
10/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3078	3000	3078	3000	0.00
10/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	21666	22617	21666	22617	0.00
10/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	31	50	31	50	0.00
10/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	18671	19635	18671	19635	0.00
10/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	73	105	73	105	0.00
10/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	20721	21552	20721	21552	0.00
10/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1989	1953	1989	1953	0.00
10/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	20166	21123	20166	21123	0.00
10/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	48	73	48	73	0.00
10/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	21922	22761	21922	22761	0.00
10/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1777	1748	1777	1748	0.00
10/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23142	23987	23142	23987	0.00
10/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1586	1563	1586	1563	0.00
10/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	27682	28619	27682	28619	0.00
10/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	5	10	5	10	0.00
10/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28172	29035	28172	29035	0.00
10/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	993	989	993	989	0.00
10/04/2007	R157 On 03-May-07			Bond Future	7.7400	7.7100	136.9102	137.1329	481.00
10/04/2007	R157 On 02-August-07			Bond Future	7.7000	7.6700	139.7948	140.0124	0.00
10/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	1852	2879	1852	2879	75.00
10/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	19805	18604	19805	18604	0.00
10/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	59693	61825	59693	61825	0.00
10/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3364	3321	3364	3321	0.00
10/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	21033	23420	21033	23420	0.00
10/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	1936	2097	1936	2097	60.00
10/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	54855	57109	54855	57109	0.00
10/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	38	65	38	65	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	89264	91491	89264	91491	0.00
10/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	68751	70984	68751	70984	0.00
10/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	5	12	5	12	0.00
10/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	71986	74156	71986	74156	0.00
10/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2068	2063	2068	2063	0.00
10/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	72199	74431	72199	74431	0.00
10/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	3	8	3	8	0.00
10/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	75111	77287	75111	77287	0.00
10/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1826	1827	1826	1827	0.00
10/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	75636	77866	75636	77866	0.00
10/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	2	5	2	5	0.00
10/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	78211	80391	78211	80391	0.00
10/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1571	1575	1571	1575	0.00
10/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	90774	92962	90774	92962	0.00
10/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	831	844	831	844	0.00
10/04/2007	R186 On 03-May-07			Bond Future	7.4400	7.4160	135.3198	135.5847	0.00
10/04/2007	R186 On 02-August-07			Bond Future	7.3900	7.3680	133.1084	133.3732	0.00
10/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	96711	99389	96711	99389	0.00
10/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	27	56	27	56	0.00
10/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	106394	109104	106394	109104	0.00
10/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4356	4419	4356	4419	0.00
10/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	118814	121469	118814	121469	0.00
10/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	3	9	3	9	0.00
10/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	126636	129355	126636	129355	0.00
10/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2611	2682	2611	2682	0.00
10/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	129644	132296	129644	132296	0.00
10/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	1	3	1	3	0.00
10/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	131719	134437	131719	134437	0.00
10/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2292	2363	2292	2363	0.00
10/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	136747	139462	136747	139462	0.00
10/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1956	2024	1956	2024	0.00
10/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	150860	153509	150860	153509	0.00

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10/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	156886	159585	156886	159585	0.00
10/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	1005	1056	1005	1056	0.00
10/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	124248	126901	124248	126901	0.00
10/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	2	6	2	6	0.00
10/04/2007	R196 On 03-May-07			Bond Future	8.4700	8.4350	104.3791	104.4312	0.00
10/04/2007	R196 On 02-August-07			Bond Future	8.3100	8.2740	106.7740	106.8224	0.00
10/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1973	2442	1973	2442	0.00
10/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1402	1351	1402	1351	0.00
10/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3407	3720	3407	3720	0.00
10/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4243	4072	4243	4072	0.00
10/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5381	5762	5381	5762	0.00
10/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2558	2456	2558	2456	0.00
10/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	449	694	449	694	0.00
10/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4083	3808	4083	3808	0.00
10/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5020	5564	5020	5564	0.00
10/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	267	291	267	291	0.00
10/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7872	8303	7872	8303	0.00
10/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1409	1357	1409	1357	0.00
10/04/2007	R201 On 03-May-07			Bond Future	7.7800	7.7500	108.8007	108.9769	0.00
10/04/2007	R201 On 02-August-07			Bond Future	7.7300	7.7000	106.7590	106.9313	0.00
10/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	41222	43008	41222	43008	0.00
10/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	36	61	36	61	0.00
10/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	45731	47414	45731	47414	0.00
10/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2693	2652	2693	2652	0.00
10/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	52266	54034	52266	54034	0.00
10/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	5	11	5	11	0.00
10/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	55482	57198	55482	57198	0.00
10/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1631	1623	1631	1623	0.00
10/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	55009	56775	55009	56775	0.00
10/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	3	7	3	7	0.00
10/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	57966	59686	57966	59686	0.00
10/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1434	1431	1434	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	57743	59508	57743	59508	0.00
10/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	2	4	2	4	0.00
10/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	60464	62189	60464	62189	0.00
10/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1261	1262	1261	1262	0.00
10/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	68587	70350	68587	70350	0.00
10/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
10/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	70545	72278	70545	72278	0.00
10/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	747	757	747	757	0.00
10/04/2007	R203 On 03-May-07			Bond Future	7.6500	7.6320	105.4035	105.5633	0.00
10/04/2007	R203 On 02-August-07			Bond Future	7.5900	7.5710	107.8232	107.9741	0.00
10/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	59108	60721	59108	60721	0.00
10/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	13	28	13	28	0.00
10/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	64973	66524	64973	66524	0.00
10/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2373	2415	2373	2415	0.00
10/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	72418	74019	72418	74019	0.00
10/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	2	5	2	5	0.00
10/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	77145	78698	77145	78698	0.00
10/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1422	1466	1422	1466	0.00
10/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	75710	77310	75710	77310	0.00
10/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	1	3	1	3	0.00
10/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	80216	81768	80216	81768	0.00
10/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1248	1291	1248	1291	0.00
10/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	78988	80587	78988	80587	0.00
10/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	2	0	2	0.00
10/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	83262	84812	83262	84812	0.00
10/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1064	1105	1064	1105	0.00
10/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	91954	93552	91954	93552	0.00
10/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	95522	97060	95522	97060	0.00
10/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	543	573	543	573	0.00
10/04/2007	R204 On 03-May-07			Bond Future	7.6400	7.6240	105.7519	105.8838	0.00
10/04/2007	R204 On 02-August-07			Bond Future	7.5900	7.5690	104.1303	104.2610	0.00
10/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	63931	65345	63931	65345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	123	218	123	218	0.00
10/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	71622	73056	71622	73056	0.00
10/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4438	4564	4438	4564	0.00
10/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	77923	79272	77923	79272	0.00
10/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	25	55	25	55	0.00
10/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	83835	85252	83835	85252	0.00
10/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2733	2843	2733	2843	0.00
10/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	81393	82734	81393	82734	0.00
10/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	16	38	16	38	0.00
10/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	86946	88357	86946	88357	0.00
10/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2407	2511	2407	2511	0.00
10/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	84850	86184	84850	86184	0.00
10/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	10	26	10	26	0.00
10/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	90074	91480	90074	91480	0.00
10/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2115	2213	2115	2213	0.00
10/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	98519	99841	98519	99841	0.00
10/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	1	5	1	5	0.00
10/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	102706	104088	102706	104088	0.00
10/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1229	1304	1229	1304	0.00
10/04/2007	R206 On 03-May-07			Bond Future	7.7800	7.7550	100.9009	101.0131	0.00
10/04/2007	R206 On 02-August-07			Bond Future	7.7000	7.6810	99.4457	99.5552	0.00
10/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	5035	6162	5035	6162	0.00
10/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	6412	6418	6412	6418	0.00
10/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13587	14449	13587	14449	0.00
10/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	11254	11021	11254	11021	0.00
10/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	13003	14315	13003	14315	0.00
10/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1720	1910	1720	1910	0.00
10/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	20982	21977	20982	21977	0.00
10/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6352	6253	6352	6253	0.00
10/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	24011	25229	24011	25229	0.00
10/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	268	364	268	364	0.00
10/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	29978	31050	29978	31050	0.00
10/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3241	3218	3241	3218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	R207 On 03-May-07			Bond Future	7.5800	7.5550	99.6114	99.7858	0.00
10/04/2007	R207 On 02-August-07			Bond Future	7.5300	7.5030	98.2496	98.4229	0.00
10/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	69576	71324	69576	71324	0.00
10/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	2	5	2	5	0.00
10/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	73903	75655	73903	75655	0.00
10/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1019	1037	1019	1037	0.00
10/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	83760	85505	83760	85505	0.00
10/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	87374	89124	87374	89124	0.00
10/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	448	465	448	465	0.00
10/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	87259	89004	87259	89004	0.00
10/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	90751	92499	90751	92499	0.00
10/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	361	376	361	376	0.00
10/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	90740	92484	90740	92484	0.00
10/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	94125	95872	94125	95872	0.00
10/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	289	302	289	302	0.00
10/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	104478	106223	104478	106223	0.00
10/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	107553	109295	107553	109295	0.00
10/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	112	120	112	120	0.00
10/04/2007	R209 On 03-May-07			Bond Future	7.1600	7.1250	89.6503	89.9834	0.00
10/04/2007	R209 On 02-August-07			Bond Future	7.1200	7.0900	91.6191	91.9538	314.00
10/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	4814	6873	4814	6873	0.00
10/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	22242	20970	22242	20970	0.00
10/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	19651	21683	19651	21683	0.00
10/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	33160	31845	33160	31845	0.00
10/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	17274	20561	17274	20561	0.00
10/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	6855	6811	6855	6811	0.00
10/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	33230	35811	33230	35811	0.00
10/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	18952	18187	18952	18187	0.00
10/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	685	1347	685	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	47390	44721	47390	44721	0.00
10/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10238	11648	10238	11648	0.00
10/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	52953	51016	52953	51016	0.00
10/04/2007	TRT1 On 03-May-07			Index Future	252.7900	253.0860	252.7900	253.0860	500.00
11/04/2007	ALBI On 07-February-08			Index Future	274.0500	273.5830	274.0540	273.5830	0.00
11/04/2007	ALBI On 03-May-07			Index Future	255.6100	255.1460	255.6130	255.1460	0.00
11/04/2007	ALBI On 02-August-07			Index Future	261.4800	261.0030	261.4760	261.0030	0.00
11/04/2007	ALBI On 01-November-07			Index Future	267.5000	267.0140	267.5000	267.0140	0.00
11/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	202895	198427	202895	198427	0.00
11/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2355	2597	2355	2597	0.00
11/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	22167	19288	22167	19288	0.00
11/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	6037	7828	6037	7828	0.00
11/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	80263	76335	80263	76335	0.00
11/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	5503	6305	5503	6305	0.00
11/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	138689	134275	138689	134275	0.00
11/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3689	4135	3689	4135	0.00
11/04/2007	CRD1 On 03-May-07			Index Future	109.4500	109.3020	109.4490	109.3020	10.00
11/04/2007	GOVI On 07-February-08			jGovi	274.3200	273.7270	274.3200	273.7270	0.00
11/04/2007	GOVI On 03-May-07			jGovi	256.3600	255.8290	256.3550	255.8290	144.00
11/04/2007	GOVI On 02-August-07			jGovi	261.9000	261.3630	261.9030	261.3630	69.00
11/04/2007	GOVI On 01-November-07			jGovi	267.7200	267.1680	267.7190	267.1680	0.00
11/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	109006	104467	109006	104467	0.00
11/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	15806	17197	15806	17197	0.00
11/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	213550	208290	213550	208290	0.00
11/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
11/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	214031	208631	214031	208631	0.00
11/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	1	1	1	0.00
11/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	54785	51551	54785	51551	0.00
11/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	27595	29871	27595	29871	0.00
11/04/2007	ILBI On 03-May-07			Index Future	275.8200	275.7140	275.8150	275.7140	0.00
11/04/2007	ILBI On 02-August-07			Index Future	282.1400	282.0430	282.1410	282.0430	0.00
11/04/2007	J153 On 31-August-10			jSwap	8.7500	8.7840	0.0372	0.0383	0.00
11/04/2007	J157 On 15-September-15			jSwap	8.2600	8.3010	0.0593	0.0570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2007	J186 On 21-December-26			jSwap	7.7700	7.7860	0.0271	0.0290	0.00
11/04/2007	J201 On 22-December-14			jSwap	8.3500	8.3850	0.0496	0.0517	0.00
11/04/2007	J203 On 15-September-17			jSwap	8.1500	8.1840	0.0452	0.0474	0.00
11/04/2007	J204 On 21-December-18			jSwap	8.1200	8.1460	0.0478	0.0496	0.00
11/04/2007	J207 On 15-January-20			jSwap	8.0600	8.0810	0.0048	0.0065	0.00
11/04/2007	JBAR On 21-December-05			jBar	9.2000	9.1920	0.0000	0.0000	0.00
11/04/2007	JFRA On 07-February-08			jFra	9.0900	9.1430	0.0222	0.0223	0.00
11/04/2007	JFRA On 03-May-07			jFra	9.2100	9.2160	0.0225	0.0225	0.00
11/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2360	0.0225	0.0225	0.00
11/04/2007	JFRA On 01-November-07			jFra	9.1300	9.1640	0.0239	0.0240	0.00
11/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20113	20205	20113	20205	0.00
11/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16233	16207	16233	16207	0.00
11/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4172	4182	4172	4182	0.00
11/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
11/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4241	4246	4241	4246	0.00
11/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	15	15	15	15	0.00
11/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4364	4445	4364	4445	0.00
11/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	89	84	89	84	0.00
11/04/2007	JN02 On 03-May-07			jNote	8.9300	8.9650	0.1628	0.1633	0.00
11/04/2007	JN02 On 02-August-07			jNote	8.8200	8.8590	0.1609	0.1615	0.00
11/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	2560	2845	2560	2845	0.00
11/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8318	8038	8318	8038	0.00
11/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7664	7982	7664	7982	0.00
11/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15489	15111	15489	15111	0.00
11/04/2007	JN05 On 03-May-07			jNote	8.4200	8.4590	0.3391	0.3404	0.00
11/04/2007	JN05 On 02-August-07			jNote	8.3500	8.3880	0.3368	0.3382	0.00
11/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	14	26	14	26	0.00
11/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	33443	31857	33443	31857	0.00
11/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1322	1522	1322	1522	0.00
11/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	37808	36280	37808	36280	0.00
11/04/2007	JN10 On 03-May-07			jNote	8.0700	8.1080	0.5453	0.5468	0.00
11/04/2007	JN10 On 02-August-07			jNote	8.0200	8.0510	0.5431	0.5445	0.00
11/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	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
11/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62623	60154	62623	60154	0.00
11/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	100	131	100	131	0.00
11/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66700	64311	66700	64311	0.00
11/04/2007	JROD On 30-April-07			jRod	8.6900	8.6890	0.0019	0.0019	0.00
11/04/2007	JROD On 31-May-07			jRod	8.8500	8.8500	0.0023	0.0023	0.00
11/04/2007	JROD On 29-June-07			jRod	9.0900	9.0910	0.0029	0.0029	0.00
11/04/2007	JROD On 31-July-07			jRod	9.0200	9.0190	0.0052	0.0052	0.00
11/04/2007	JROD On 31-August-07			jRod	9.1500	9.1480	0.0059	0.0059	0.00
11/04/2007	JROD On 28-September-07			jRod	9.2700	9.2740	0.0064	0.0064	0.00
11/04/2007	JROD On 31-October-07			jRod	9.1500	9.1580	0.0086	0.0086	0.00
11/04/2007	JROD On 30-November-07			jRod	9.2400	9.2400	0.0092	0.0092	0.00
11/04/2007	JROD On 31-December-07			jRod	9.3300	9.3330	0.0098	0.0099	0.00
11/04/2007	OTH1 On 03-May-07			Index Future	252.7200	252.2200	252.7200	252.2200	15.00
11/04/2007	R153 On 03-May-07			Bond Future	8.0500	8.0950	116.5690	116.4135	366.00
11/04/2007	R153 On 02-August-07			Bond Future	8.0000	8.0450	119.0095	118.8649	0.00
11/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14252	12829	14252	12829	0.00
11/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	205	336	205	336	0.00
11/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17201	16132	17201	16132	0.00
11/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2700	3078	2700	3078	0.00
11/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23204	21666	23204	21666	0.00
11/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	16	31	16	31	0.00
11/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	20191	18671	20191	18671	0.00
11/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	39	73	39	73	0.00
11/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21902	20721	21902	20721	0.00
11/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1724	1989	1724	1989	0.00
11/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21697	20166	21697	20166	0.00
11/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	25	48	25	48	0.00
11/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23127	21922	23127	21922	0.00
11/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1535	1777	1535	1777	0.00
11/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24368	23142	24368	23142	0.00
11/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1366	1586	1366	1586	0.00
11/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29233	27682	29233	27682	0.00
11/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	2	5	2	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29470	28172	29470	28172	0.00
11/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	845	993	845	993	0.00
11/04/2007	R157 On 03-May-07			Bond Future	7.6900	7.7400	137.2816	136.9102	477.00
11/04/2007	R157 On 02-August-07			Bond Future	7.6500	7.7000	140.1576	139.7948	0.00
11/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	2486	1852	2486	1852	75.00
11/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16725	19805	16725	19805	0.00
11/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62837	59693	62837	59693	0.00
11/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2880	3364	2880	3364	0.00
11/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	24087	21033	24087	21033	0.00
11/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	1277	1936	1277	1936	60.00
11/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	58548	54855	58548	54855	0.00
11/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	18	38	18	38	0.00
11/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	92978	89264	92978	89264	0.00
11/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	72462	68751	72462	68751	0.00
11/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	2	5	2	5	0.00
11/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	75294	71986	75294	71986	0.00
11/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1749	2068	1749	2068	0.00
11/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	75912	72199	75912	72199	0.00
11/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1	3	1	3	0.00
11/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	78452	75111	78452	75111	0.00
11/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1540	1826	1540	1826	0.00
11/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	79349	75636	79349	75636	0.00
11/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00
11/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	81586	78211	81586	78211	0.00
11/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1318	1571	1318	1571	0.00
11/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	94256	90774	94256	90774	0.00
11/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	684	831	684	831	0.00
11/04/2007	R186 On 03-May-07			Bond Future	7.3900	7.4370	135.8758	135.3198	0.00
11/04/2007	R186 On 02-August-07			Bond Future	7.3400	7.3890	133.6767	133.1084	0.00
11/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	102257	96711	102257	96711	0.00
11/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	12	27	12	27	0.00
11/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	111461	106394	111461	106394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3739	4356	3739	4356	0.00
11/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	124372	118814	124372	118814	0.00
11/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	1	3	1	3	0.00
11/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	131922	126636	131922	126636	0.00
11/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2214	2611	2214	2611	0.00
11/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	135204	129644	135204	129644	0.00
11/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	1	0	1	0.00
11/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	137048	131719	137048	131719	0.00
11/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1938	2292	1938	2292	0.00
11/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	142121	136747	142121	136747	0.00
11/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1647	1956	1647	1956	0.00
11/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	156420	150860	156420	150860	0.00
11/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	162395	156886	162395	156886	0.00
11/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	831	1005	831	1005	0.00
11/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	129807	124248	129807	124248	0.00
11/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1	2	1	2	0.00
11/04/2007	R196 On 03-May-07			Bond Future	8.4300	8.4660	104.4446	104.3791	0.00
11/04/2007	R196 On 02-August-07			Bond Future	8.2600	8.3070	106.8414	106.7740	0.00
11/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2321	1973	2321	1973	0.00
11/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1096	1402	1096	1402	0.00
11/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3715	3407	3715	3407	0.00
11/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3876	4243	3876	4243	0.00
11/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5791	5381	5791	5381	0.00
11/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2294	2558	2294	2558	0.00
11/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	562	449	562	449	0.00
11/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3542	4083	3542	4083	0.00
11/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5585	5020	5585	5020	0.00
11/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	178	267	178	267	0.00
11/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8374	7872	8374	7872	0.00
11/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1237	1409	1237	1409	0.00
11/04/2007	R201 On 03-May-07			Bond Future	7.7300	7.7800	109.0945	108.8007	0.00
11/04/2007	R201 On 02-August-07			Bond Future	7.6800	7.7300	107.0464	106.7590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	44141	41222	44141	41222	0.00
11/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	17	36	17	36	0.00
11/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	48213	45731	48213	45731	0.00
11/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2301	2693	2301	2693	0.00
11/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	55202	52266	55202	52266	0.00
11/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	2	5	2	5	0.00
11/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	58100	55482	58100	55482	0.00
11/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1375	1631	1375	1631	0.00
11/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	57946	55009	57946	55009	0.00
11/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1	3	1	3	0.00
11/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60611	57966	60611	57966	0.00
11/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1205	1434	1205	1434	0.00
11/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	60680	57743	60680	57743	0.00
11/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00
11/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63134	60464	63134	60464	0.00
11/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1056	1261	1056	1261	0.00
11/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	71526	68587	71526	68587	0.00
11/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73290	70545	73290	70545	0.00
11/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	618	747	618	747	0.00
11/04/2007	R203 On 03-May-07			Bond Future	7.6100	7.6540	105.7234	105.4035	0.00
11/04/2007	R203 On 02-August-07			Bond Future	7.5500	7.5920	108.1469	107.8232	0.00
11/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	62300	59108	62300	59108	0.00
11/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	6	13	6	13	0.00
11/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	67875	64973	67875	64973	0.00
11/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2039	2373	2039	2373	0.00
11/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	75616	72418	75616	72418	0.00
11/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	1	2	1	2	0.00
11/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	80167	77145	80167	77145	0.00
11/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1208	1422	1208	1422	0.00
11/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	78909	75710	78909	75710	0.00
11/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	1	0	1	0.00
11/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	83261	80216	83261	80216	0.00

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11/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1057	1248	1057	1248	0.00
11/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	82187	78988	82187	78988	0.00
11/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	86331	83262	86331	83262	0.00
11/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	897	1064	897	1064	0.00
11/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	95154	91954	95154	91954	0.00
11/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	98665	95522	98665	95522	0.00
11/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	450	543	450	543	0.00
11/04/2007	R204 On 03-May-07			Bond Future	7.6000	7.6410	106.0937	105.7519	0.00
11/04/2007	R204 On 02-August-07			Bond Future	7.5400	7.5860	104.4846	104.1303	0.00
11/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	67299	63931	67299	63931	0.00
11/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	73	123	73	123	0.00
11/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	74657	71622	74657	71622	0.00
11/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3929	4438	3929	4438	0.00
11/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	81329	77923	81329	77923	0.00
11/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	13	25	13	25	0.00
11/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	87035	83835	87035	83835	0.00
11/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2389	2733	2389	2733	0.00
11/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	84804	81393	84804	81393	0.00
11/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	8	16	8	16	0.00
11/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	90180	86946	90180	86946	0.00
11/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2097	2407	2097	2407	0.00
11/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	88263	84850	88263	84850	0.00
11/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	5	10	5	10	0.00
11/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	93339	90074	93339	90074	0.00
11/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1836	2115	1836	2115	0.00
11/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	101936	98519	101936	98519	0.00
11/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
11/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	106073	102706	106073	102706	0.00
11/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1053	1229	1053	1229	0.00
11/04/2007	R206 On 03-May-07			Bond Future	7.7300	7.7770	101.1509	100.9009	0.00
11/04/2007	R206 On 02-August-07			Bond Future	7.6500	7.7030	99.6997	99.4457	0.00

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11/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	6158	5035	6158	5035	0.00
11/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5035	6412	5035	6412	0.00
11/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14936	13587	14936	13587	0.00
11/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10063	11254	10063	11254	0.00
11/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	14959	13003	14959	13003	0.00
11/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1176	1720	1176	1720	0.00
11/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	22718	20982	22718	20982	0.00
11/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5550	6352	5550	6352	0.00
11/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	26396	24011	26396	24011	0.00
11/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	152	268	152	268	0.00
11/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	32035	29978	32035	29978	0.00
11/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2758	3241	2758	3241	0.00
11/04/2007	R207 On 03-May-07			Bond Future	7.5300	7.5770	99.9607	99.6114	0.00
11/04/2007	R207 On 02-August-07			Bond Future	7.4800	7.5250	98.6125	98.2496	0.00
11/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	73068	69576	73068	69576	0.00
11/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	1	2	1	2	0.00
11/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	77343	73903	77343	73903	0.00
11/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	829	1019	829	1019	0.00
11/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	87253	83760	87253	83760	0.00
11/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	90910	87374	90910	87374	0.00
11/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	356	448	356	448	0.00
11/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	90753	87259	90753	87259	0.00
11/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	94303	90751	94303	90751	0.00
11/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	284	361	284	361	0.00
11/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	94233	90740	94233	90740	0.00
11/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	97691	94125	97691	94125	0.00
11/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	226	289	226	289	0.00
11/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	107971	104478	107971	104478	0.00
11/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	111156	107553	111156	107553	0.00

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11/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	86	112	86	112	0.00
11/04/2007	R209 On 03-May-07			Bond Future	7.1100	7.1550	90.2066	89.6503	0.00
11/04/2007	R209 On 02-August-07			Bond Future	7.0700	7.1200	92.1780	91.6191	314.00
11/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	20870	17274	20870	17274	0.00
11/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	4887	6855	4887	6855	0.00
11/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	22044	19651	22044	19651	0.00
11/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	29963	33160	29963	33160	0.00
11/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	6315	4814	6315	4814	0.00
11/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	18180	22242	18180	22242	0.00
11/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	36581	33230	36581	33230	0.00
11/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16714	18952	16714	18952	0.00
11/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	976	685	976	685	0.00
11/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	42118	47390	42118	47390	0.00
11/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11728	10238	11728	10238	0.00
11/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	48853	52953	48853	52953	0.00
11/04/2007	TRT1 On 03-May-07			Index Future	253.3100	252.7900	253.3080	252.7900	500.00
12/04/2007	ALBI On 07-February-08			Index Future	274.0200	274.0540	274.0230	274.0540	0.00
12/04/2007	ALBI On 03-May-07			Index Future	255.5400	255.6130	255.5350	255.6130	0.00
12/04/2007	ALBI On 02-August-07			Index Future	261.4100	261.4760	261.4050	261.4760	0.00
12/04/2007	ALBI On 01-November-07			Index Future	267.4500	267.5000	267.4520	267.5000	0.00
12/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	202579	202895	202579	202895	0.00
12/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2349	2355	2349	2355	0.00
12/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	21371	22167	21371	22167	0.00
12/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	6021	6037	6021	6037	0.00
12/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	79583	80263	79583	80263	0.00
12/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	5533	5503	5533	5503	0.00
12/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	138211	138689	138211	138689	0.00
12/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3691	3689	3691	3689	0.00
12/04/2007	CRD1 On 03-May-07			Index Future	109.4300	109.4490	109.4330	109.4490	10.00
12/04/2007	GOVI On 07-February-08			jGovi	274.2500	274.3200	274.2480	274.3200	0.00
12/04/2007	GOVI On 03-May-07			jGovi	256.2200	256.3550	256.2190	256.3550	144.00
12/04/2007	GOVI On 02-August-07			jGovi	261.8200	261.9030	261.8180	261.9030	69.00
12/04/2007	GOVI On 01-November-07			jGovi	267.5900	267.7190	267.5930	267.7190	59.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	108382	109006	108382	109006	0.00
12/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	15902	15806	15902	15806	0.00
12/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	212190	213550	212190	213550	0.00
12/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
12/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	213180	214031	213180	214031	0.00
12/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	1	0	1	0.00
12/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	53919	54785	53919	54785	0.00
12/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	27989	27595	27989	27595	0.00
12/04/2007	ILBI On 03-May-07			Index Future	275.9600	275.8150	275.9620	275.8150	0.00
12/04/2007	ILBI On 02-August-07			Index Future	282.3000	282.1410	282.3000	282.1410	0.00
12/04/2007	J153 On 31-August-10			jSwap	8.7600	8.7470	0.0375	0.0372	0.00
12/04/2007	J157 On 15-September-15			jSwap	8.2800	8.2640	0.0586	0.0593	0.00
12/04/2007	J186 On 21-December-26			jSwap	7.7600	7.7670	0.0266	0.0271	0.00
12/04/2007	J201 On 22-December-14			jSwap	8.3600	8.3480	0.0504	0.0496	0.00
12/04/2007	J203 On 15-September-17			jSwap	8.1600	8.1510	0.0458	0.0452	0.00
12/04/2007	J204 On 21-December-18			jSwap	8.1300	8.1210	0.0485	0.0478	0.00
12/04/2007	J207 On 15-January-20			jSwap	8.0700	8.0590	0.0054	0.0048	0.00
12/04/2007	JBAR On 21-December-05			jBar	9.2100	9.2040	0.0000	0.0000	0.00
12/04/2007	JFRA On 07-February-08			jFra	9.0800	9.0940	0.0221	0.0222	0.00
12/04/2007	JFRA On 03-May-07			jFra	9.2200	9.2120	0.0225	0.0225	0.00
12/04/2007	JFRA On 02-August-07			jFra	9.2700	9.2340	0.0226	0.0225	0.00
12/04/2007	JFRA On 01-November-07			jFra	9.1600	9.1310	0.0240	0.0239	0.00
12/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20066	20113	20066	20113	0.00
12/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16219	16233	16219	16233	0.00
12/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4202	4172	4202	4172	0.00
12/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
12/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4321	4241	4321	4241	0.00
12/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	13	15	13	15	0.00
12/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4436	4364	4436	4364	0.00
12/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	83	89	83	89	0.00
12/04/2007	JN02 On 03-May-07			jNote	8.9500	8.9340	0.1630	0.1628	0.00
12/04/2007	JN02 On 02-August-07			jNote	8.8400	8.8210	0.1611	0.1609	0.00
12/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	2558	2560	2558	2560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	8006	8318	8006	8318	0.00
12/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7715	7664	7715	7664	0.00
12/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	15283	15489	15283	15489	0.00
12/04/2007	JN05 On 03-May-07			jNote	8.4400	8.4200	0.3397	0.3391	0.00
12/04/2007	JN05 On 02-August-07			jNote	8.3600	8.3460	0.3374	0.3368	0.00
12/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	14	14	14	14	0.00
12/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32745	33443	32745	33443	0.00
12/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1369	1322	1369	1322	0.00
12/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	37154	37808	37154	37808	0.00
12/04/2007	JN10 On 03-May-07			jNote	8.0800	8.0730	0.5456	0.5453	0.00
12/04/2007	JN10 On 02-August-07			jNote	8.0200	8.0170	0.5433	0.5431	0.00
12/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
12/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	62046	62623	62046	62623	0.00
12/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	102	100	102	100	0.00
12/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66190	66700	66190	66700	0.00
12/04/2007	JROD On 30-April-07			jRod	8.6800	8.6870	0.0019	0.0019	0.00
12/04/2007	JROD On 31-May-07			jRod	8.8400	8.8490	0.0023	0.0023	0.00
12/04/2007	JROD On 29-June-07			jRod	9.0900	9.0930	0.0029	0.0029	0.00
12/04/2007	JROD On 31-July-07			jRod	9.0200	9.0200	0.0052	0.0052	0.00
12/04/2007	JROD On 31-August-07			jRod	9.1500	9.1480	0.0059	0.0059	0.00
12/04/2007	JROD On 28-September-07			jRod	9.2700	9.2710	0.0063	0.0064	0.00
12/04/2007	JROD On 31-October-07			jRod	9.1500	9.1540	0.0086	0.0086	0.00
12/04/2007	JROD On 30-November-07			jRod	9.2300	9.2360	0.0092	0.0092	0.00
12/04/2007	JROD On 31-December-07			jRod	9.3200	9.3280	0.0098	0.0098	0.00
12/04/2007	OTH1 On 03-May-07			Index Future	252.6400	252.7200	252.6350	252.7200	15.00
12/04/2007	R153 On 03-May-07			Bond Future	8.0500	8.0450	116.5534	116.5690	366.00
12/04/2007	R153 On 02-August-07			Bond Future	7.9800	7.9950	119.0674	119.0095	0.00
12/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14083	14252	14083	14252	0.00
12/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	191	205	191	205	0.00
12/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17623	17201	17623	17201	0.00
12/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2543	2700	2543	2700	0.00
12/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23047	23204	23047	23204	0.00
12/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	13	16	13	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	20031	20191	20031	20191	0.00
12/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	35	39	35	39	0.00
12/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22369	21902	22369	21902	0.00
12/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1612	1724	1612	1724	0.00
12/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21538	21697	21538	21697	0.00
12/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	22	25	22	25	0.00
12/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23604	23127	23604	23127	0.00
12/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1434	1535	1434	1535	0.00
12/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24855	24368	24855	24368	0.00
12/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1273	1366	1273	1366	0.00
12/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29077	29233	29077	29233	0.00
12/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
12/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29987	29470	29987	29470	0.00
12/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	782	845	782	845	0.00
12/04/2007	R157 On 03-May-07			Bond Future	7.7000	7.6900	137.2072	137.2816	477.00
12/04/2007	R157 On 02-August-07			Bond Future	7.6600	7.6500	140.1213	140.1576	0.00
12/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	2194	2486	2194	2486	75.00
12/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	17177	16725	17177	16725	0.00
12/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62471	62837	62471	62837	0.00
12/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2877	2880	2877	2880	0.00
12/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	23341	24087	23341	24087	0.00
12/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	1275	1277	1275	1277	60.00
12/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	57803	58548	57803	58548	0.00
12/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	16	18	16	18	0.00
12/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	92234	92978	92234	92978	0.00
12/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	71717	72462	71717	72462	0.00
12/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	2	2	2	2	0.00
12/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	74925	75294	74925	75294	0.00
12/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1743	1749	1743	1749	0.00
12/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	75167	75912	75167	75912	0.00
12/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1	1	1	1	0.00
12/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	78083	78452	78083	78452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1533	1540	1533	1540	0.00
12/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	78605	79349	78605	79349	0.00
12/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
12/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	81217	81586	81217	81586	0.00
12/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1312	1318	1312	1318	0.00
12/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	93887	94256	93887	94256	0.00
12/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	679	684	679	684	0.00
12/04/2007	R186 On 03-May-07			Bond Future	7.4000	7.3930	135.7998	135.8758	0.00
12/04/2007	R186 On 02-August-07			Bond Future	7.3500	7.3440	133.6134	133.6767	0.00
12/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	101494	102257	101494	102257	0.00
12/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	10	12	10	12	0.00
12/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	110823	111461	110823	111461	0.00
12/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3734	3739	3734	3739	0.00
12/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	123612	124372	123612	124372	0.00
12/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	1	1	1	1	0.00
12/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	131280	131922	131280	131922	0.00
12/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2206	2214	2206	2214	0.00
12/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	134443	135204	134443	135204	0.00
12/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	136406	137048	136406	137048	0.00
12/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1930	1938	1930	1938	0.00
12/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	141479	142121	141479	142121	0.00
12/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1638	1647	1638	1647	0.00
12/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	155659	156420	155659	156420	0.00
12/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	161755	162395	161755	162395	0.00
12/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	824	831	824	831	0.00
12/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	129046	129807	129046	129807	0.00
12/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1	1	1	1	0.00
12/04/2007	R196 On 03-May-07			Bond Future	8.4300	8.4270	104.4480	104.4446	0.00
12/04/2007	R196 On 02-August-07			Bond Future	8.2600	8.2610	106.8502	106.8414	0.00
12/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2306	2321	2306	2321	0.00
12/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1047	1096	1047	1096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3742	3715	3742	3715	0.00
12/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3815	3876	3815	3876	0.00
12/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5832	5791	5832	5791	0.00
12/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2247	2294	2247	2294	0.00
12/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	541	562	541	562	0.00
12/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3487	3542	3487	3542	0.00
12/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5601	5585	5601	5585	0.00
12/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	160	178	160	178	0.00
12/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8430	8374	8430	8374	0.00
12/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1205	1237	1205	1237	0.00
12/04/2007	R201 On 03-May-07			Bond Future	7.7400	7.7300	109.0651	109.0945	0.00
12/04/2007	R201 On 02-August-07			Bond Future	7.6800	7.6800	107.0752	107.0464	0.00
12/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	43844	44141	43844	44141	0.00
12/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	14	17	14	17	0.00
12/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	48433	48213	48433	48213	0.00
12/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2233	2301	2233	2301	0.00
12/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	54907	55202	54907	55202	0.00
12/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	2	2	2	2	0.00
12/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	58342	58100	58342	58100	0.00
12/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1329	1375	1329	1375	0.00
12/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	57651	57946	57651	57946	0.00
12/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1	1	1	1	0.00
12/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60857	60611	60857	60611	0.00
12/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1163	1205	1163	1205	0.00
12/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	60386	60680	60386	60680	0.00
12/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
12/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63384	63134	63384	63134	0.00
12/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1019	1056	1019	1056	0.00
12/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	71231	71526	71231	71526	0.00
12/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73553	73290	73553	73290	0.00
12/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	593	618	593	618	0.00
12/04/2007	R203 On 03-May-07			Bond Future	7.6200	7.6100	105.6433	105.7234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2007	R203 On 02-August-07			Bond Future	7.5600	7.5470	108.0676	108.1469	0.00
12/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	61498	62300	61498	62300	0.00
12/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	5	6	5	6	0.00
12/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	67116	67875	67116	67875	0.00
12/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2073	2039	2073	2039	0.00
12/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	74815	75616	74815	75616	0.00
12/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	1	1	1	1	0.00
12/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	79393	80167	79393	80167	0.00
12/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1226	1208	1226	1208	0.00
12/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	78108	78909	78108	78909	0.00
12/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	82484	83261	82484	83261	0.00
12/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1072	1057	1072	1057	0.00
12/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	81386	82187	81386	82187	0.00
12/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	85552	86331	85552	86331	0.00
12/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	910	897	910	897	0.00
12/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	94353	95154	94353	95154	0.00
12/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	97878	98665	97878	98665	0.00
12/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	455	450	455	450	0.00
12/04/2007	R204 On 03-May-07			Bond Future	7.6100	7.5970	105.9693	106.0937	0.00
12/04/2007	R204 On 02-August-07			Bond Future	7.5600	7.5400	104.3612	104.4846	0.00
12/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	66050	67299	66050	67299	0.00
12/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	68	73	68	73	0.00
12/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	73516	74657	73516	74657	0.00
12/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4022	3929	4022	3929	0.00
12/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	80083	81329	80083	81329	0.00
12/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	12	13	12	13	0.00
12/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	85858	87035	85858	87035	0.00
12/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2447	2389	2447	2389	0.00
12/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	83558	84804	83558	84804	0.00
12/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	7	8	7	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
12/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	88996	90180	88996	90180	0.00
12/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2148	2097	2148	2097	0.00
12/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	87017	88263	87017	88263	0.00
12/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	4	5	4	5	0.00
12/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	92149	93339	92149	93339	0.00
12/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1880	1836	1880	1836	0.00
12/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	100692	101936	100692	101936	0.00
12/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
12/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	104864	106073	104864	106073	0.00
12/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1078	1053	1078	1053	0.00
12/04/2007	R206 On 03-May-07			Bond Future	7.7300	7.7280	101.1203	101.1509	0.00
12/04/2007	R206 On 02-August-07			Bond Future	7.6600	7.6520	99.6747	99.6997	0.00
12/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	5868	6158	5868	6158	0.00
12/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5051	5035	5051	5035	0.00
12/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14740	14936	14740	14936	0.00
12/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10117	10063	10117	10063	0.00
12/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	14623	14959	14623	14959	0.00
12/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1146	1176	1146	1176	0.00
12/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	22493	22718	22493	22718	0.00
12/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5574	5550	5574	5550	0.00
12/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	26077	26396	26077	26396	0.00
12/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	141	152	141	152	0.00
12/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31793	32035	31793	32035	0.00
12/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2765	2758	2765	2758	0.00
12/04/2007	R207 On 03-May-07			Bond Future	7.5500	7.5330	99.8335	99.9607	0.00
12/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.4790	98.4860	98.6125	0.00
12/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	71796	73068	71796	73068	0.00
12/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	1	1	1	1	0.00
12/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	76114	77343	76114	77343	0.00
12/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	865	829	865	829	0.00
12/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	85981	87253	85981	87253	0.00
12/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	89662	90910	89662	90910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	371	356	371	356	0.00
12/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	89480	90753	89480	90753	0.00
12/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	93052	94303	93052	94303	0.00
12/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	297	284	297	284	0.00
12/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	92961	94233	92961	94233	0.00
12/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	96437	97691	96437	97691	0.00
12/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	236	226	236	226	0.00
12/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	106699	107971	106699	107971	0.00
12/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	109895	111156	109895	111156	0.00
12/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	89	86	89	86	0.00
12/04/2007	R209 On 03-May-07			Bond Future	7.1200	7.1050	90.0391	90.2066	0.00
12/04/2007	R209 On 02-August-07			Bond Future	7.0800	7.0700	92.0658	92.1780	314.00
12/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	5529	6315	5529	6315	0.00
12/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	19069	18180	19069	18180	0.00
12/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	21412	22044	21412	22044	0.00
12/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30454	29963	30454	29963	0.00
12/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	19454	20870	19454	20870	0.00
12/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	5146	4887	5146	4887	0.00
12/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	35764	36581	35764	36581	0.00
12/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	17019	16714	17019	16714	0.00
12/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	769	976	769	976	0.00
12/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	43586	42118	43586	42118	0.00
12/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11299	11728	11299	11728	0.00
12/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	49546	48853	49546	48853	0.00
12/04/2007	TRT1 On 03-May-07			Index Future	253.1800	253.3080	253.1750	253.3080	500.00
13/04/2007	ALBI On 07-February-08			Index Future	273.4300	274.0230	273.4330	274.0230	0.00
13/04/2007	ALBI On 03-May-07			Index Future	255.0300	255.5350	255.0330	255.5350	0.00
13/04/2007	ALBI On 02-August-07			Index Future	260.8600	261.4050	260.8620	261.4050	0.00
13/04/2007	ALBI On 01-November-07			Index Future	266.8600	267.4520	266.8630	267.4520	0.00
13/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	196938	202579	196938	202579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2608	2349	2608	2349	0.00
13/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	17756	21371	17756	21371	0.00
13/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	7426	6021	7426	6021	0.00
13/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	74917	79583	74917	79583	0.00
13/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	6297	5533	6297	5533	0.00
13/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	132781	138211	132781	138211	0.00
13/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	4151	3691	4151	3691	0.00
13/04/2007	CRD1 On 03-May-07			Index Future	109.3000	109.4330	109.2960	109.4330	10.00
13/04/2007	GOVI On 07-February-08			jGovi	273.6700	274.2480	273.6680	274.2480	0.00
13/04/2007	GOVI On 03-May-07			jGovi	255.7600	256.2190	255.7550	256.2190	144.00
13/04/2007	GOVI On 02-August-07			jGovi	261.3400	261.8180	261.3440	261.8180	69.00
13/04/2007	GOVI On 01-November-07			jGovi	267.1100	267.5930	267.1090	267.5930	59.00
13/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	103825	108382	103825	108382	0.00
13/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	17145	15902	17145	15902	0.00
13/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	207550	212190	207550	212190	0.00
13/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
13/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	208441	213180	208441	213180	0.00
13/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	1	0	1	0	0.00
13/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	50916	53919	50916	53919	0.00
13/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	29826	27989	29826	27989	0.00
13/04/2007	ILBI On 03-May-07			Index Future	275.8300	275.9620	275.8270	275.9620	0.00
13/04/2007	ILBI On 02-August-07			Index Future	282.1300	282.3000	282.1320	282.3000	0.00
13/04/2007	J153 On 31-August-10			jSwap	8.7900	8.7590	0.0384	0.0375	0.00
13/04/2007	J157 On 15-September-15			jSwap	8.2900	8.2760	0.0576	0.0586	0.00
13/04/2007	J186 On 21-December-26			jSwap	7.7800	7.7620	0.0283	0.0266	0.00
13/04/2007	J201 On 22-December-14			jSwap	8.3800	8.3620	0.0514	0.0504	0.00
13/04/2007	J203 On 15-September-17			jSwap	8.1800	8.1600	0.0469	0.0458	0.00
13/04/2007	J204 On 21-December-18			jSwap	8.1400	8.1300	0.0492	0.0485	0.00
13/04/2007	J207 On 15-January-20			jSwap	8.0700	8.0680	0.0059	0.0054	0.00
13/04/2007	JBAR On 21-December-05			jBar	9.1400	9.2080	0.0000	0.0000	0.00
13/04/2007	JFRA On 07-February-08			jFra	9.1200	9.0790	0.0222	0.0221	0.00
13/04/2007	JFRA On 03-May-07			jFra	9.1700	9.2240	0.0224	0.0225	0.00
13/04/2007	JFRA On 02-August-07			jFra	9.2200	9.2680	0.0225	0.0226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1610	0.0240	0.0240	0.00
13/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	20085	20066	20085	20066	0.00
13/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16145	16219	16145	16219	0.00
13/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4080	4202	4080	4202	0.00
13/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
13/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4211	4321	4211	4321	0.00
13/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	15	13	15	13	0.00
13/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4464	4436	4464	4436	0.00
13/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	80	83	80	83	0.00
13/04/2007	JN02 On 03-May-07			jNote	8.9600	8.9510	0.1631	0.1630	0.00
13/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8350	0.1615	0.1611	0.00
13/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	2483	2558	2483	2558	0.00
13/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	7840	8006	7840	8006	0.00
13/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7824	7715	7824	7715	0.00
13/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14990	15283	14990	15283	0.00
13/04/2007	JN05 On 03-May-07			jNote	8.4500	8.4370	0.3401	0.3397	0.00
13/04/2007	JN05 On 02-August-07			jNote	8.3800	8.3630	0.3379	0.3374	0.00
13/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	12	14	12	14	0.00
13/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32171	32745	32171	32745	0.00
13/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1413	1369	1413	1369	0.00
13/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36537	37154	36537	37154	0.00
13/04/2007	JN10 On 03-May-07			jNote	8.1000	8.0810	0.5463	0.5456	0.00
13/04/2007	JN10 On 02-August-07			jNote	8.0400	8.0240	0.5441	0.5433	0.00
13/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
13/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60929	62046	60929	62046	0.00
13/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	111	102	111	102	0.00
13/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64930	66190	64930	66190	0.00
13/04/2007	JROD On 30-April-07			jRod	8.6800	8.6840	0.0023	0.0019	0.00
13/04/2007	JROD On 31-May-07			jRod	8.8100	8.8430	0.0027	0.0023	0.00
13/04/2007	JROD On 29-June-07			jRod	9.0200	9.0880	0.0032	0.0029	0.00
13/04/2007	JROD On 31-July-07			jRod	8.9800	9.0180	0.0054	0.0052	0.00
13/04/2007	JROD On 31-August-07			jRod	9.1000	9.1450	0.0061	0.0059	0.00
13/04/2007	JROD On 28-September-07			jRod	9.2200	9.2680	0.0065	0.0063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	JROD On 31-October-07			jRod	9.1200	9.1500	0.0088	0.0086	0.00
13/04/2007	JROD On 30-November-07			jRod	9.2000	9.2310	0.0094	0.0092	0.00
13/04/2007	JROD On 31-December-07			jRod	9.2800	9.3220	0.0099	0.0098	0.00
13/04/2007	OTH1 On 03-May-07			Index Future	252.1700	252.6350	252.1660	252.6350	15.00
13/04/2007	R153 On 03-May-07			Bond Future	8.0900	8.0500	116.4291	116.5534	366.00
13/04/2007	R153 On 02-August-07			Bond Future	8.0200	7.9750	118.9516	119.0674	0.00
13/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	12888	14083	12888	14083	0.00
13/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	240	191	240	191	0.00
13/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16703	17623	16703	17623	0.00
13/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2781	2543	2781	2543	0.00
13/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	21806	23047	21806	23047	0.00
13/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	17	13	17	13	0.00
13/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	18796	20031	18796	20031	0.00
13/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	43	35	43	35	0.00
13/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21371	22369	21371	22369	0.00
13/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1772	1612	1772	1612	0.00
13/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	20300	21538	20300	21538	0.00
13/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	27	22	27	22	0.00
13/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22590	23604	22590	23604	0.00
13/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1578	1434	1578	1434	0.00
13/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23827	24855	23827	24855	0.00
13/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1403	1273	1403	1273	0.00
13/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	27834	29077	27834	29077	0.00
13/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
13/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28912	29987	28912	29987	0.00
13/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	865	782	865	782	0.00
13/04/2007	R157 On 03-May-07			Bond Future	7.7300	7.7000	136.9844	137.2072	477.00
13/04/2007	R157 On 02-August-07			Bond Future	7.6900	7.6550	139.9035	140.1213	0.00
13/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	1647	2194	1647	2194	75.00
13/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	18858	17177	18858	17177	0.00
13/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	60504	62471	60504	62471	0.00
13/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3088	2877	3088	2877	0.00
13/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	21315	23341	21315	23341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	1478	1275	1478	1275	60.00
13/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	55576	57803	55576	57803	0.00
13/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	17	16	17	16	0.00
13/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	90005	92234	90005	92234	0.00
13/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	69489	71717	69489	71717	0.00
13/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	2	2	2	2	0.00
13/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	72879	74925	72879	74925	0.00
13/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1875	1743	1875	1743	0.00
13/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	72939	75167	72939	75167	0.00
13/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	1	1	1	1	0.00
13/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	76022	78083	76022	78083	0.00
13/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1650	1533	1650	1533	0.00
13/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	76377	78605	76377	78605	0.00
13/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	1	0	1	0	0.00
13/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	79140	81217	79140	81217	0.00
13/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1413	1312	1413	1312	0.00
13/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	91765	93887	91765	93887	0.00
13/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	735	679	735	679	0.00
13/04/2007	R186 On 03-May-07			Bond Future	7.4400	7.3990	135.2820	135.7998	0.00
13/04/2007	R186 On 02-August-07			Bond Future	7.3900	7.3490	133.0581	133.6134	0.00
13/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	96320	101494	96320	101494	0.00
13/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	13	10	13	10	0.00
13/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	105738	110823	105738	110823	0.00
13/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4203	3734	4203	3734	0.00
13/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	118434	123612	118434	123612	0.00
13/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	1	1	1	1	0.00
13/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	126017	131280	126017	131280	0.00
13/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2495	2206	2495	2206	0.00
13/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	129266	134443	129266	134443	0.00
13/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	131109	136406	131109	136406	0.00
13/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2185	1930	2185	1930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	136147	141479	136147	141479	0.00
13/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1860	1638	1860	1638	0.00
13/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	150482	155659	150482	155659	0.00
13/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	156321	161755	156321	161755	0.00
13/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	944	824	944	824	0.00
13/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	123869	129046	123869	129046	0.00
13/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	1	1	1	1	0.00
13/04/2007	R196 On 03-May-07			Bond Future	8.4700	8.4250	104.3724	104.4480	0.00
13/04/2007	R196 On 02-August-07			Bond Future	8.3200	8.2550	106.7564	106.8502	0.00
13/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1824	2306	1824	2306	0.00
13/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	1320	1047	1320	1047	0.00
13/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3276	3742	3276	3742	0.00
13/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4287	3815	4287	3815	0.00
13/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5224	5832	5224	5832	0.00
13/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2577	2247	2577	2247	0.00
13/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	362	541	362	541	0.00
13/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	4063	3487	4063	3487	0.00
13/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	4904	5601	4904	5601	0.00
13/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	218	160	218	160	0.00
13/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7700	8430	7700	8430	0.00
13/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1413	1205	1413	1205	0.00
13/04/2007	R201 On 03-May-07			Bond Future	7.7700	7.7350	108.8887	109.0651	0.00
13/04/2007	R201 On 02-August-07			Bond Future	7.7100	7.6750	106.9026	107.0752	0.00
13/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	42082	43844	42082	43844	0.00
13/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	16	14	16	14	0.00
13/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	46875	48433	46875	48433	0.00
13/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2401	2233	2401	2233	0.00
13/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	53143	54907	53143	54907	0.00
13/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	2	2	2	2	0.00
13/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	56719	58342	56719	58342	0.00
13/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1432	1329	1432	1329	0.00
13/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	55887	57651	55887	57651	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	1	1	1	1	0.00
13/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	59222	60857	59222	60857	0.00
13/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1254	1163	1254	1163	0.00
13/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	58622	60386	58622	60386	0.00
13/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	61738	63384	61738	63384	0.00
13/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1099	1019	1099	1019	0.00
13/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	69468	71231	69468	71231	0.00
13/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	71875	73553	71875	73553	0.00
13/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	641	593	641	593	0.00
13/04/2007	R203 On 03-May-07			Bond Future	7.6600	7.6210	105.3744	105.6433	0.00
13/04/2007	R203 On 02-August-07			Bond Future	7.6000	7.5580	107.7802	108.0676	0.00
13/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	58811	61498	58811	61498	0.00
13/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	6	5	6	5	0.00
13/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	64469	67116	64469	67116	0.00
13/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2299	2073	2299	2073	0.00
13/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	72127	74815	72127	74815	0.00
13/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	1	1	1	1	0.00
13/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	76658	79393	76658	79393	0.00
13/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1365	1226	1365	1226	0.00
13/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	75419	78108	75419	78108	0.00
13/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	79732	82484	79732	82484	0.00
13/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1195	1072	1195	1072	0.00
13/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	78698	81386	78698	81386	0.00
13/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	82784	85552	82784	85552	0.00
13/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1016	910	1016	910	0.00
13/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	91664	94353	91664	94353	0.00
13/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	95060	97878	95060	97878	0.00
13/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	512	455	512	455	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	R204 On 03-May-07			Bond Future	7.6500	7.6130	105.6899	105.9693	0.00
13/04/2007	R204 On 02-August-07			Bond Future	7.6000	7.5560	104.0534	104.3612	0.00
13/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	63264	66050	63264	66050	0.00
13/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	76	68	76	68	0.00
13/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	70773	73516	70773	73516	0.00
13/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4357	4022	4357	4022	0.00
13/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	77291	80083	77291	80083	0.00
13/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	13	12	13	12	0.00
13/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	82998	85858	82998	85858	0.00
13/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2665	2447	2665	2447	0.00
13/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	80765	83558	80765	83558	0.00
13/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	8	7	8	7	0.00
13/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	86113	88996	86113	88996	0.00
13/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2342	2148	2342	2148	0.00
13/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	84224	87017	84224	87017	0.00
13/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	5	4	5	4	0.00
13/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	89245	92149	89245	92149	0.00
13/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	2053	1880	2053	1880	0.00
13/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	97898	100692	97898	100692	0.00
13/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	1	1	1	1	0.00
13/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	101892	104864	101892	104864	0.00
13/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	1183	1078	1183	1078	0.00
13/04/2007	R206 On 03-May-07			Bond Future	7.7700	7.7340	100.9569	101.1203	0.00
13/04/2007	R206 On 02-August-07			Bond Future	7.6900	7.6570	99.4905	99.6747	0.00
13/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4916	5868	4916	5868	0.00
13/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	5732	5051	5732	5051	0.00
13/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13665	14740	13665	14740	0.00
13/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10884	10117	10884	10117	0.00
13/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	13186	14623	13186	14623	0.00
13/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	1342	1146	1342	1146	0.00
13/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21146	22493	21146	22493	0.00
13/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6069	5574	6069	5574	0.00
13/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	24470	26077	24470	26077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	166	141	166	141	0.00
13/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	30234	31793	30234	31793	0.00
13/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	3049	2765	3049	2765	0.00
13/04/2007	R207 On 03-May-07			Bond Future	7.5900	7.5490	99.5480	99.8335	0.00
13/04/2007	R207 On 02-August-07			Bond Future	7.5300	7.4950	98.1788	98.4860	0.00
13/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	68942	71796	68942	71796	0.00
13/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	1	1	1	1	0.00
13/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	73166	76114	73166	76114	0.00
13/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	990	865	990	865	0.00
13/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	83127	85981	83127	85981	0.00
13/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	86648	89662	86648	89662	0.00
13/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	430	371	430	371	0.00
13/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	86626	89480	86626	89480	0.00
13/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	90027	93052	90027	93052	0.00
13/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	345	297	345	297	0.00
13/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	90107	92961	90107	92961	0.00
13/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	93403	96437	93403	96437	0.00
13/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	275	236	275	236	0.00
13/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	103845	106699	103845	106699	0.00
13/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	106838	109895	106838	109895	0.00
13/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	105	89	105	89	0.00
13/04/2007	R209 On 03-May-07			Bond Future	7.1600	7.1200	89.5950	90.0391	0.00
13/04/2007	R209 On 02-August-07			Bond Future	7.1200	7.0800	91.6191	92.0658	314.00
13/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	4034	5529	4034	5529	0.00
13/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	22015	19069	22015	19069	0.00
13/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	19316	21412	19316	21412	0.00
13/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	32826	30454	32826	30454	0.00
13/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	16202	19454	16202	19454	0.00
13/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	6336	5146	6336	5146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	32901	35764	32901	35764	0.00
13/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	18624	17019	18624	17019	0.00
13/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	460	769	460	769	0.00
13/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	47718	43586	47718	43586	0.00
13/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	9957	11299	9957	11299	0.00
13/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	52672	49546	52672	49546	0.00
13/04/2007	TRT1 On 03-May-07			Index Future	252.7200	253.1750	252.7190	253.1750	500.00
16/04/2007	ALBI On 07-February-08			Index Future	274.0800	273.4330	274.0750	273.4330	0.00
16/04/2007	ALBI On 03-May-07			Index Future	255.6200	255.0330	255.6150	255.0330	0.00
16/04/2007	ALBI On 02-August-07			Index Future	261.4600	260.8620	261.4640	260.8620	0.00
16/04/2007	ALBI On 01-November-07			Index Future	267.4800	266.8630	267.4830	266.8630	0.00
16/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	202998	196938	202998	196938	0.00
16/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2248	2608	2248	2608	0.00
16/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	20884	17756	20884	17756	0.00
16/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	4734	7426	4734	7426	0.00
16/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	79793	74917	79793	74917	0.00
16/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	5153	6297	5153	6297	0.00
16/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	138351	132781	138351	132781	0.00
16/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3521	4151	3521	4151	0.00
16/04/2007	CRD1 On 03-May-07			Index Future	109.5100	109.2960	109.5050	109.2960	10.00
16/04/2007	GOVI On 07-February-08			jGovi	274.1300	273.6680	274.1260	273.6680	0.00
16/04/2007	GOVI On 03-May-07			jGovi	256.3700	255.7550	256.3740	255.7550	144.00
16/04/2007	GOVI On 02-August-07			jGovi	261.9800	261.3440	261.9755	261.3440	69.00
16/04/2007	GOVI On 01-November-07			jGovi	267.7500	267.1090	267.7545	267.1090	59.00
16/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	107184	103825	107184	103825	0.00
16/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	15924	17145	15924	17145	0.00
16/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	213740	207550	213740	207550	0.00
16/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
16/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	214755	208441	214755	208441	0.00
16/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	1	0	1	0.00
16/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	54532	50916	54532	50916	0.00
16/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	26987	29826	26987	29826	0.00
16/04/2007	ILBI On 03-May-07			Index Future	275.8500	275.8270	275.8520	275.8270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	ILBI On 02-August-07			Index Future	282.1600	282.1320	282.1630	282.1320	0.00
16/04/2007	J153 On 31-August-10			jSwap	8.7900	8.7870	0.0385	0.0384	0.00
16/04/2007	J157 On 15-September-15			jSwap	8.3000	8.2920	0.0574	0.0576	0.00
16/04/2007	J186 On 21-December-26			jSwap	7.7900	7.7790	0.0290	0.0283	0.00
16/04/2007	J201 On 22-December-14			jSwap	8.3800	8.3780	0.0515	0.0514	0.00
16/04/2007	J203 On 15-September-17			jSwap	8.1900	8.1760	0.0478	0.0469	0.00
16/04/2007	J204 On 21-December-18			jSwap	8.1500	8.1400	0.0503	0.0492	0.00
16/04/2007	J207 On 15-January-20			jSwap	8.0900	8.0730	0.0069	0.0059	0.00
16/04/2007	JBAR On 21-December-05			jBar	9.1400	9.1420	0.0000	0.0000	0.00
16/04/2007	JFRA On 07-February-08			jFra	9.1200	9.1180	0.0222	0.0222	0.00
16/04/2007	JFRA On 03-May-07			jFra	9.1800	9.1740	0.0224	0.0224	0.00
16/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2220	0.0225	0.0225	0.00
16/04/2007	JFRA On 01-November-07			jFra	9.1800	9.1730	0.0241	0.0240	0.00
16/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19991	20085	19991	20085	0.00
16/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16059	16145	16059	16145	0.00
16/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4092	4080	4092	4080	0.00
16/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
16/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4234	4211	4234	4211	0.00
16/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	13	15	13	15	0.00
16/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4481	4464	4481	4464	0.00
16/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	76	80	76	80	0.00
16/04/2007	JN02 On 03-May-07			jNote	8.9600	8.9560	0.1633	0.1631	0.00
16/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8570	0.1615	0.1615	0.00
16/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	2196	2483	2196	2483	0.00
16/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	7425	7840	7425	7840	0.00
16/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7708	7824	7708	7824	0.00
16/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14801	14990	14801	14990	0.00
16/04/2007	JN05 On 03-May-07			jNote	8.4500	8.4510	0.3402	0.3401	0.00
16/04/2007	JN05 On 02-August-07			jNote	8.3800	8.3790	0.3380	0.3379	0.00
16/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	5	12	5	12	0.00
16/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32041	32171	32041	32171	0.00
16/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1365	1413	1365	1413	0.00
16/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36285	36537	36285	36537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	JN10 On 03-May-07			jNote	8.1100	8.0970	0.5468	0.5463	0.00
16/04/2007	JN10 On 02-August-07			jNote	8.0500	8.0420	0.5447	0.5441	0.00
16/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
16/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60238	60929	60238	60929	0.00
16/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	108	111	108	111	0.00
16/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64164	64930	64164	64930	0.00
16/04/2007	JROD On 30-April-07			jRod	8.6700	8.6770	0.0019	0.0023	0.00
16/04/2007	JROD On 31-May-07			jRod	8.7900	8.8100	0.0022	0.0027	0.00
16/04/2007	JROD On 29-June-07			jRod	9.0000	9.0240	0.0027	0.0032	0.00
16/04/2007	JROD On 31-July-07			jRod	8.9600	8.9750	0.0049	0.0054	0.00
16/04/2007	JROD On 31-August-07			jRod	9.0900	9.0980	0.0056	0.0061	0.00
16/04/2007	JROD On 28-September-07			jRod	9.2100	9.2200	0.0061	0.0065	0.00
16/04/2007	JROD On 31-October-07			jRod	9.1100	9.1190	0.0083	0.0088	0.00
16/04/2007	JROD On 30-November-07			jRod	9.1900	9.1960	0.0089	0.0094	0.00
16/04/2007	JROD On 31-December-07			jRod	9.2800	9.2830	0.0095	0.0099	0.00
16/04/2007	OTH1 On 03-May-07			Index Future	252.8000	252.1660	252.7990	252.1660	15.00
16/04/2007	R153 On 03-May-07			Bond Future	8.0500	8.0900	116.5534	116.4291	366.00
16/04/2007	R153 On 02-August-07			Bond Future	7.9800	8.0150	119.0674	118.9516	0.00
16/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14002	12888	14002	12888	0.00
16/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	111	240	111	240	0.00
16/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17517	16703	17517	16703	0.00
16/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2437	2781	2437	2781	0.00
16/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23038	21806	23038	21806	0.00
16/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	5	17	5	17	0.00
16/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	20011	18796	20011	18796	0.00
16/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	14	43	14	43	0.00
16/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22284	21371	22284	21371	0.00
16/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1527	1772	1527	1772	0.00
16/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21524	20300	21524	20300	0.00
16/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	8	27	8	27	0.00
16/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23524	22590	23524	22590	0.00
16/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1353	1578	1353	1578	0.00
16/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24780	23827	24780	23827	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1198	1403	1198	1403	0.00
16/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29076	27834	29076	27834	0.00
16/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	2	0	2	0.00
16/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29931	28912	29931	28912	0.00
16/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	726	865	726	865	0.00
16/04/2007	R157 On 03-May-07			Bond Future	7.6900	7.7300	137.2816	136.9844	477.00
16/04/2007	R157 On 02-August-07			Bond Future	7.6500	7.6850	140.1940	139.9035	0.00
16/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	1822	1647	1822	1647	75.00
16/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16060	18858	16060	18858	0.00
16/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62944	60504	62944	60504	0.00
16/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2623	3088	2623	3088	0.00
16/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	23623	21315	23623	21315	0.00
16/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	813	1478	813	1478	60.00
16/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	58535	55576	58535	55576	0.00
16/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	4	17	4	17	0.00
16/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	92978	90005	92978	90005	0.00
16/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	72460	69489	72460	69489	0.00
16/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	2	0	2	0.00
16/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	75473	72879	75473	72879	0.00
16/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1564	1875	1564	1875	0.00
16/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	75910	72939	75910	72939	0.00
16/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	1	0	1	0.00
16/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	78646	76022	78646	76022	0.00
16/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1370	1650	1370	1650	0.00
16/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	79349	76377	79349	76377	0.00
16/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
16/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	81798	79140	81798	79140	0.00
16/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1166	1413	1166	1413	0.00
16/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	94526	91765	94526	91765	0.00
16/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	591	735	591	735	0.00
16/04/2007	R186 On 03-May-07			Bond Future	7.4000	7.4400	135.7744	135.2820	0.00
16/04/2007	R186 On 02-August-07			Bond Future	7.3500	7.3930	133.5628	133.0581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	101234	96320	101234	96320	0.00
16/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	3	13	3	13	0.00
16/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	110111	105738	110111	105738	0.00
16/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3529	4203	3529	4203	0.00
16/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	123357	118434	123357	118434	0.00
16/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	1	0	1	0.00
16/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	130624	126017	130624	126017	0.00
16/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2055	2495	2055	2495	0.00
16/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	134190	129266	134190	129266	0.00
16/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	135762	131109	135762	131109	0.00
16/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1791	2185	1791	2185	0.00
16/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	140849	136147	140849	136147	0.00
16/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1514	1860	1514	1860	0.00
16/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	155406	150482	155406	150482	0.00
16/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	161172	156321	161172	156321	0.00
16/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	748	944	748	944	0.00
16/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	128793	123869	128793	123869	0.00
16/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	1	0	1	0.00
16/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4700	104.4278	104.3724	0.00
16/04/2007	R196 On 02-August-07			Bond Future	8.2800	8.3190	106.8121	106.7564	0.00
16/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2028	1824	2028	1824	0.00
16/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	971	1320	971	1320	0.00
16/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3487	3276	3487	3276	0.00
16/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3941	4287	3941	4287	0.00
16/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5523	5224	5523	5224	0.00
16/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2320	2577	2320	2577	0.00
16/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	382	362	382	362	0.00
16/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3529	4063	3529	4063	0.00
16/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5356	4904	5356	4904	0.00
16/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	116	218	116	218	0.00
16/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8083	7700	8083	7700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1240	1413	1240	1413	0.00
16/04/2007	R201 On 03-May-07			Bond Future	7.7400	7.7650	109.0651	108.8887	0.00
16/04/2007	R201 On 02-August-07			Bond Future	7.6800	7.7050	107.0752	106.9026	0.00
16/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	43834	42082	43834	42082	0.00
16/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	4	16	4	16	0.00
16/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	48297	46875	48297	46875	0.00
16/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2097	2401	2097	2401	0.00
16/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	54906	53143	54906	53143	0.00
16/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	2	0	2	0.00
16/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	58243	56719	58243	56719	0.00
16/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1230	1432	1230	1432	0.00
16/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	57650	55887	57650	55887	0.00
16/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	1	0	1	0.00
16/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60766	59222	60766	59222	0.00
16/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1072	1254	1072	1254	0.00
16/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	60385	58622	60385	58622	0.00
16/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63301	61738	63301	61738	0.00
16/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	935	1099	935	1099	0.00
16/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	71231	69468	71231	69468	0.00
16/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73496	71875	73496	71875	0.00
16/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	536	641	536	641	0.00
16/04/2007	R203 On 03-May-07			Bond Future	7.6200	7.6580	105.6215	105.3744	0.00
16/04/2007	R203 On 02-August-07			Bond Future	7.5600	7.5980	108.0388	107.7802	0.00
16/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	61276	58811	61276	58811	0.00
16/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	1	6	1	6	0.00
16/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	66711	64469	66711	64469	0.00
16/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1955	2299	1955	2299	0.00
16/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	74596	72127	74596	72127	0.00
16/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	1	0	1	0.00
16/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	79019	76658	79019	76658	0.00
16/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1140	1365	1140	1365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	77889	75419	77889	75419	0.00
16/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	82117	79732	82117	79732	0.00
16/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	993	1195	993	1195	0.00
16/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	81168	78698	81168	78698	0.00
16/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	85193	82784	85193	82784	0.00
16/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	839	1016	839	1016	0.00
16/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	94134	91664	94134	91664	0.00
16/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	97547	95060	97547	95060	0.00
16/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	412	512	412	512	0.00
16/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.6490	105.9537	105.6899	0.00
16/04/2007	R204 On 02-August-07			Bond Future	7.5600	7.5960	104.3303	104.0534	0.00
16/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	65853	63264	65853	63264	0.00
16/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	27	76	27	76	0.00
16/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	73012	70773	73012	70773	0.00
16/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3827	4357	3827	4357	0.00
16/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	79919	77291	79919	77291	0.00
16/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	3	13	3	13	0.00
16/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	85402	82998	85402	82998	0.00
16/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2299	2665	2299	2665	0.00
16/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	83397	80765	83397	80765	0.00
16/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	2	8	2	8	0.00
16/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	88551	86113	88551	86113	0.00
16/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2012	2342	2012	2342	0.00
16/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	86858	84224	86858	84224	0.00
16/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	1	5	1	5	0.00
16/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	91716	89245	91716	89245	0.00
16/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1755	2053	1755	2053	0.00
16/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	100536	97898	100536	97898	0.00
16/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
16/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	104469	101892	104469	101892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	992	1183	992	1183	0.00
16/04/2007	R206 On 03-May-07			Bond Future	7.7300	7.7660	101.1305	100.9569	0.00
16/04/2007	R206 On 02-August-07			Bond Future	7.6600	7.6940	99.6697	99.4905	0.00
16/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	5377	4916	5377	4916	0.00
16/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	4457	5732	4457	5732	0.00
16/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14493	13665	14493	13665	0.00
16/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9920	10884	9920	10884	0.00
16/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	14398	13186	14398	13186	0.00
16/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	819	1342	819	1342	0.00
16/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	22269	21146	22269	21146	0.00
16/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5399	6069	5399	6069	0.00
16/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	26108	24470	26108	24470	0.00
16/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	69	166	69	166	0.00
16/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31613	30234	31613	30234	0.00
16/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2636	3049	2636	3049	0.00
16/04/2007	R207 On 03-May-07			Bond Future	7.5500	7.5850	99.8255	99.5480	0.00
16/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.5340	98.4545	98.1788	0.00
16/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	71716	68942	71716	68942	0.00
16/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	1	0	1	0.00
16/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	75735	73166	75735	73166	0.00
16/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	802	990	802	990	0.00
16/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	85902	83127	85902	83127	0.00
16/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	89311	86648	89311	86648	0.00
16/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	336	430	336	430	0.00
16/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	89401	86626	89401	86626	0.00
16/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	92706	90027	92706	90027	0.00
16/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	267	345	267	345	0.00
16/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	92882	90107	92882	90107	0.00
16/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	96096	93403	96096	93403	0.00
16/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	211	275	211	275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	106620	103845	106620	103845	0.00
16/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	109568	106838	109568	106838	0.00
16/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	78	105	78	105	0.00
16/04/2007	R209 On 03-May-07			Bond Future	7.1200	7.1600	90.0391	89.5950	0.00
16/04/2007	R209 On 02-August-07			Bond Future	7.0800	7.1200	92.0658	91.6191	314.00
16/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	18524	16202	18524	16202	0.00
16/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	4216	6336	4216	6336	0.00
16/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	20954	19316	20954	19316	0.00
16/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	29996	32826	29996	32826	0.00
16/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	4565	4034	4565	4034	0.00
16/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	18105	22015	18105	22015	0.00
16/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	35328	32901	35328	32901	0.00
16/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16583	18624	16583	18624	0.00
16/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	462	460	462	460	0.00
16/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	43279	47718	43279	47718	0.00
16/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10904	9957	10904	9957	0.00
16/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	49152	52672	49152	52672	0.00
16/04/2007	TRT1 On 03-May-07			Index Future	253.3300	252.7190	253.3290	252.7190	500.00
17/04/2007	ALBI On 07-February-08			Index Future	273.9700	274.0750	273.9720	274.0750	0.00
17/04/2007	ALBI On 03-May-07			Index Future	255.5200	255.6150	255.5190	255.6150	0.00
17/04/2007	ALBI On 02-August-07			Index Future	261.3700	261.4640	261.3700	261.4640	0.00
17/04/2007	ALBI On 01-November-07			Index Future	267.3900	267.4830	267.3890	267.4830	0.00
17/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	201994	202998	201994	202998	0.00
17/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2274	2248	2274	2248	0.00
17/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	19915	20884	19915	20884	0.00
17/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	4725	4734	4725	4734	0.00
17/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	78912	79793	78912	79793	0.00
17/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	5212	5153	5212	5153	0.00
17/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	137448	138351	137448	138351	0.00
17/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3558	3521	3558	3521	0.00
17/04/2007	CRD1 On 03-May-07			Index Future	109.4900	109.5050	109.4940	109.5050	10.00
17/04/2007	GOVI On 07-February-08			jGovi	274.0300	274.1260	274.0270	274.1260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2007	GOVI On 03-May-07			jGovi	256.3400	256.3740	256.3435	256.3740	144.00
17/04/2007	GOVI On 02-August-07			jGovi	261.9400	261.9755	261.9435	261.9755	69.00
17/04/2007	GOVI On 01-November-07			jGovi	267.7200	267.7545	267.7225	267.7545	59.00
17/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	106350	107184	106350	107184	0.00
17/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	16080	15924	16080	15924	0.00
17/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	213435	213740	213435	213740	0.00
17/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
17/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	214435	214755	214435	214755	0.00
17/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
17/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	54240	54532	54240	54532	0.00
17/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	27015	26987	27015	26987	0.00
17/04/2007	ILBI On 03-May-07			Index Future	275.8800	275.8520	275.8830	275.8520	0.00
17/04/2007	ILBI On 02-August-07			Index Future	282.2000	282.1630	282.2000	282.1630	0.00
17/04/2007	J153 On 31-August-10			jSwap	8.8100	8.7880	0.0391	0.0385	0.00
17/04/2007	J157 On 15-September-15			jSwap	8.3200	8.2960	0.0561	0.0574	0.00
17/04/2007	J186 On 21-December-26			jSwap	7.8000	7.7860	0.0305	0.0290	0.00
17/04/2007	J201 On 22-December-14			jSwap	8.4000	8.3800	0.0528	0.0515	0.00
17/04/2007	J203 On 15-September-17			jSwap	8.1900	8.1880	0.0480	0.0478	0.00
17/04/2007	J204 On 21-December-18			jSwap	8.1600	8.1530	0.0508	0.0503	0.00
17/04/2007	J207 On 15-January-20			jSwap	8.1000	8.0860	0.0077	0.0069	0.00
17/04/2007	JBAR On 21-December-05			jBar	9.1500	9.1420	0.0000	0.0000	0.00
17/04/2007	JFRA On 07-February-08			jFra	9.1200	9.1150	0.0222	0.0222	0.00
17/04/2007	JFRA On 03-May-07			jFra	9.1900	9.1790	0.0224	0.0224	0.00
17/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2320	0.0225	0.0225	0.00
17/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1810	0.0240	0.0241	0.00
17/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19968	19991	19968	19991	0.00
17/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	16022	16059	16022	16059	0.00
17/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4109	4092	4109	4092	0.00
17/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
17/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4236	4234	4236	4234	0.00
17/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	12	13	12	13	0.00
17/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4461	4481	4461	4481	0.00
17/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	77	76	77	76	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9630	0.1633	0.1633	0.00
17/04/2007	JN02 On 02-August-07			jNote	8.8700	8.8610	0.1617	0.1615	0.00
17/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	2093	2196	2093	2196	0.00
17/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	7286	7425	7286	7425	0.00
17/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7731	7708	7731	7708	0.00
17/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14641	14801	14641	14801	0.00
17/04/2007	JN05 On 03-May-07			jNote	8.4700	8.4540	0.3408	0.3402	0.00
17/04/2007	JN05 On 02-August-07			jNote	8.4000	8.3840	0.3386	0.3380	0.00
17/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	5	5	5	5	0.00
17/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	31305	32041	31305	32041	0.00
17/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1409	1365	1409	1365	0.00
17/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35671	36285	35671	36285	0.00
17/04/2007	JN10 On 03-May-07			jNote	8.1100	8.1070	0.5469	0.5468	0.00
17/04/2007	JN10 On 02-August-07			jNote	8.0600	8.0530	0.5447	0.5447	0.00
17/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
17/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	59872	60238	59872	60238	0.00
17/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	107	108	107	108	0.00
17/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	63863	64164	63863	64164	0.00
17/04/2007	JROD On 30-April-07			jRod	8.6700	8.6710	0.0019	0.0019	0.00
17/04/2007	JROD On 31-May-07			jRod	8.7900	8.7920	0.0022	0.0022	0.00
17/04/2007	JROD On 29-June-07			jRod	9.0000	9.0000	0.0027	0.0027	0.00
17/04/2007	JROD On 31-July-07			jRod	8.9600	8.9620	0.0049	0.0049	0.00
17/04/2007	JROD On 31-August-07			jRod	9.0900	9.0870	0.0056	0.0056	0.00
17/04/2007	JROD On 28-September-07			jRod	9.2100	9.2110	0.0061	0.0061	0.00
17/04/2007	JROD On 31-October-07			jRod	9.1100	9.1130	0.0083	0.0083	0.00
17/04/2007	JROD On 30-November-07			jRod	9.1900	9.1910	0.0089	0.0089	0.00
17/04/2007	JROD On 31-December-07			jRod	9.2700	9.2780	0.0094	0.0095	0.00
17/04/2007	OTH1 On 03-May-07			Index Future	252.8100	252.7990	252.8140	252.7990	15.00
17/04/2007	R153 On 03-May-07			Bond Future	8.0700	8.0500	116.5068	116.5534	366.00
17/04/2007	R153 On 02-August-07			Bond Future	8.0100	7.9750	118.9661	119.0674	0.00
17/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13534	14002	13534	14002	0.00
17/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	109	111	109	111	0.00
17/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16703	17517	16703	17517	0.00

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17/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2637	2437	2637	2437	0.00
17/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22571	23038	22571	23038	0.00
17/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	4	5	4	5	0.00
17/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19543	20011	19543	20011	0.00
17/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	13	14	13	14	0.00
17/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21403	22284	21403	22284	0.00
17/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1659	1527	1659	1527	0.00
17/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21057	21524	21057	21524	0.00
17/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	7	8	7	8	0.00
17/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22629	23524	22629	23524	0.00
17/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1472	1353	1472	1353	0.00
17/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23873	24780	23873	24780	0.00
17/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1304	1198	1304	1198	0.00
17/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28609	29076	28609	29076	0.00
17/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28984	29931	28984	29931	0.00
17/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	793	726	793	726	0.00
17/04/2007	R157 On 03-May-07			Bond Future	7.7000	7.6900	137.2444	137.2816	477.00
17/04/2007	R157 On 02-August-07			Bond Future	7.6500	7.6450	140.1576	140.1940	0.00
17/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	1615	1822	1615	1822	75.00
17/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16226	16060	16226	16060	0.00
17/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62576	62944	62576	62944	0.00
17/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2619	2623	2619	2623	0.00
17/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	23197	23623	23197	23623	0.00
17/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	758	813	758	813	60.00
17/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	58162	58535	58162	58535	0.00
17/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	3	4	3	4	0.00
17/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	92606	92978	92606	92978	0.00
17/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	72088	72460	72088	72460	0.00
17/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	75103	75473	75103	75473	0.00
17/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1557	1564	1557	1564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	75538	75910	75538	75910	0.00
17/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	78276	78646	78276	78646	0.00
17/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1363	1370	1363	1370	0.00
17/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	78977	79349	78977	79349	0.00
17/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	81428	81798	81428	81798	0.00
17/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1159	1166	1159	1166	0.00
17/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	94157	94526	94157	94526	0.00
17/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	585	591	585	591	0.00
17/04/2007	R186 On 03-May-07			Bond Future	7.4100	7.4010	135.6479	135.7744	0.00
17/04/2007	R186 On 02-August-07			Bond Future	7.3600	7.3530	133.4363	133.5628	0.00
17/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	99968	101234	99968	101234	0.00
17/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	2	3	2	3	0.00
17/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	108896	110111	108896	110111	0.00
17/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3579	3529	3579	3529	0.00
17/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	122092	123357	122092	123357	0.00
17/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	129385	130624	129385	130624	0.00
17/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2080	2055	2080	2055	0.00
17/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	132925	134190	132925	134190	0.00
17/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	134518	135762	134518	135762	0.00
17/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1812	1791	1812	1791	0.00
17/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	139602	140849	139602	140849	0.00
17/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1531	1514	1531	1514	0.00
17/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	154141	155406	154141	155406	0.00
17/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	159915	161172	159915	161172	0.00
17/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	755	748	755	748	0.00
17/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	127527	128793	127527	128793	0.00
17/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4370	104.4261	104.4278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2007	R196 On 02-August-07			Bond Future	8.2800	8.2810	106.8136	106.8121	0.00
17/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1977	2028	1977	2028	0.00
17/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	936	971	936	971	0.00
17/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3476	3487	3476	3487	0.00
17/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3916	3941	3916	3941	0.00
17/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5516	5523	5516	5523	0.00
17/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2298	2320	2298	2320	0.00
17/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	350	382	350	382	0.00
17/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3514	3529	3514	3529	0.00
17/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5326	5356	5326	5356	0.00
17/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	103	116	103	116	0.00
17/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8082	8083	8082	8083	0.00
17/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1223	1240	1223	1240	0.00
17/04/2007	R201 On 03-May-07			Bond Future	7.7400	7.7350	109.0357	109.0651	0.00
17/04/2007	R201 On 02-August-07			Bond Future	7.6800	7.6750	107.0464	107.0752	0.00
17/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	43539	43834	43539	43834	0.00
17/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	3	4	3	4	0.00
17/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	48007	48297	48007	48297	0.00
17/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2095	2097	2095	2097	0.00
17/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	54611	54906	54611	54906	0.00
17/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	57950	58243	57950	58243	0.00
17/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1225	1230	1225	1230	0.00
17/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	57356	57650	57356	57650	0.00
17/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60473	60766	60473	60766	0.00
17/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1067	1072	1067	1072	0.00
17/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	60091	60385	60091	60385	0.00
17/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63008	63301	63008	63301	0.00
17/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	930	935	930	935	0.00
17/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	70937	71231	70937	71231	0.00
17/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73204	73496	73204	73496	0.00
17/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	531	536	531	536	0.00
17/04/2007	R203 On 03-May-07			Bond Future	7.6300	7.6240	105.5851	105.6215	0.00
17/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5620	107.9957	108.0388	0.00
17/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	60912	61276	60912	61276	0.00
17/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	1	1	1	1	0.00
17/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	66280	66711	66280	66711	0.00
17/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1956	1955	1956	1955	0.00
17/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	74233	74596	74233	74596	0.00
17/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	78585	79019	78585	79019	0.00
17/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1137	1140	1137	1140	0.00
17/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	77526	77889	77526	77889	0.00
17/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	81682	82117	81682	82117	0.00
17/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	990	993	990	993	0.00
17/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	80804	81168	80804	81168	0.00
17/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	84759	85193	84759	85193	0.00
17/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	836	839	836	839	0.00
17/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	93770	94134	93770	94134	0.00
17/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	97112	97547	97112	97547	0.00
17/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	409	412	409	412	0.00
17/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.6150	105.9149	105.9537	0.00
17/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.5600	104.2841	104.3303	0.00
17/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	65459	65853	65459	65853	0.00
17/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	21	27	21	27	0.00
17/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	72547	73012	72547	73012	0.00
17/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3824	3827	3824	3827	0.00
17/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	79530	79919	79530	79919	0.00
17/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	2	3	2	3	0.00
17/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	84934	85402	84934	85402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2293	2299	2293	2299	0.00
17/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	83008	83397	83008	83397	0.00
17/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	1	2	1	2	0.00
17/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	88083	88551	88083	88551	0.00
17/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2005	2012	2005	2012	0.00
17/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	86470	86858	86470	86858	0.00
17/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	1	1	1	1	0.00
17/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	91247	91716	91247	91716	0.00
17/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1749	1755	1749	1755	0.00
17/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	100147	100536	100147	100536	0.00
17/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	104001	104469	104001	104469	0.00
17/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	985	992	985	992	0.00
17/04/2007	R206 On 03-May-07			Bond Future	7.7400	7.7320	101.0743	101.1305	0.00
17/04/2007	R206 On 02-August-07			Bond Future	7.6700	7.6580	99.6149	99.6697	0.00
17/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4936	5377	4936	5377	0.00
17/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	4579	4457	4579	4457	0.00
17/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14129	14493	14129	14493	0.00
17/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10104	9920	10104	9920	0.00
17/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	13832	14398	13832	14398	0.00
17/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	815	819	815	819	0.00
17/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21829	22269	21829	22269	0.00
17/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5508	5399	5508	5399	0.00
17/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	25541	26108	25541	26108	0.00
17/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	64	69	64	69	0.00
17/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31120	31613	31120	31613	0.00
17/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2691	2636	2691	2636	0.00
17/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.5500	99.7779	99.8255	0.00
17/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.4990	98.4150	98.4545	0.00
17/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	71239	71716	71239	71716	0.00
17/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	75338	75735	75338	75735	0.00
17/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	799	802	799	802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	85425	85902	85425	85902	0.00
17/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	88914	89311	88914	89311	0.00
17/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	334	336	334	336	0.00
17/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	88925	89401	88925	89401	0.00
17/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	92310	92706	92310	92706	0.00
17/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	265	267	265	267	0.00
17/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	92405	92882	92405	92882	0.00
17/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	95700	96096	95700	96096	0.00
17/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	209	211	209	211	0.00
17/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	106143	106620	106143	106620	0.00
17/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	109172	109568	109172	109568	0.00
17/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	77	78	77	78	0.00
17/04/2007	R209 On 03-May-07			Bond Future	7.1300	7.1200	89.9834	90.0391	0.00
17/04/2007	R209 On 02-August-07			Bond Future	7.0900	7.0800	92.0098	92.0658	314.00
17/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	4151	4565	4151	4565	0.00
17/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	18248	18105	18248	18105	0.00
17/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	20584	20954	20584	20954	0.00
17/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30186	29996	30186	29996	0.00
17/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	17874	18524	17874	18524	0.00
17/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	4124	4216	4124	4216	0.00
17/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	34865	35328	34865	35328	0.00
17/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16681	16583	16681	16583	0.00
17/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	372	462	372	462	0.00
17/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	43746	43279	43746	43279	0.00
17/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10645	10904	10645	10904	0.00
17/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	49453	49152	49453	49152	0.00
17/04/2007	TRT1 On 03-May-07			Index Future	253.3000	253.3290	253.3010	253.3290	500.00
18/04/2007	ALBI On 07-February-08			Index Future	273.7900	273.9720	273.7910	273.9720	0.00
18/04/2007	ALBI On 03-May-07			Index Future	255.3300	255.5190	255.3300	255.5190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	ALBI On 02-August-07			Index Future	261.1900	261.3700	261.1890	261.3700	0.00
18/04/2007	ALBI On 01-November-07			Index Future	267.2100	267.3890	267.2110	267.3890	0.00
18/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	200246	201994	200246	201994	0.00
18/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2336	2274	2336	2274	0.00
18/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	18285	19915	18285	19915	0.00
18/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	4985	4725	4985	4725	0.00
18/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	77288	78912	77288	78912	0.00
18/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	5398	5212	5398	5212	0.00
18/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	135773	137448	135773	137448	0.00
18/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3663	3558	3663	3558	0.00
18/04/2007	CRD1 On 03-May-07			Index Future	109.4000	109.4940	109.4030	109.4940	10.00
18/04/2007	GOVI On 07-February-08			jGovi	273.9800	274.0270	273.9810	274.0270	0.00
18/04/2007	GOVI On 03-May-07			jGovi	256.0900	256.3435	256.0860	256.3435	144.00
18/04/2007	GOVI On 02-August-07			jGovi	261.6800	261.9435	261.6790	261.9435	69.00
18/04/2007	GOVI On 01-November-07			jGovi	267.4500	267.7225	267.4530	267.7225	59.00
18/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	105930	106350	105930	106350	0.00
18/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	16120	16080	16120	16080	0.00
18/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	210860	213435	210860	213435	0.00
18/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
18/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	211790	214435	211790	214435	0.00
18/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
18/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	52497	54240	52497	54240	0.00
18/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	27967	27015	27967	27015	0.00
18/04/2007	ILBI On 03-May-07			Index Future	275.9900	275.8830	275.9850	275.8830	0.00
18/04/2007	ILBI On 02-August-07			Index Future	282.3200	282.2000	282.3180	282.2000	0.00
18/04/2007	J153 On 31-August-10			jSwap	8.8000	8.8110	0.0389	0.0391	0.00
18/04/2007	J157 On 15-September-15			jSwap	8.3100	8.3170	0.0565	0.0561	0.00
18/04/2007	J186 On 21-December-26			jSwap	7.8100	7.8010	0.0310	0.0305	0.00
18/04/2007	J201 On 22-December-14			jSwap	8.4000	8.4020	0.0526	0.0528	0.00
18/04/2007	J203 On 15-September-17			jSwap	8.1900	8.1920	0.0481	0.0480	0.00
18/04/2007	J204 On 21-December-18			jSwap	8.1600	8.1600	0.0509	0.0508	0.00
18/04/2007	J207 On 15-January-20			jSwap	8.1000	8.0960	0.0078	0.0077	0.00
18/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1500	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	JFRA On 07-February-08			jFra	9.1300	9.1200	0.0223	0.0222	0.00
18/04/2007	JFRA On 03-May-07			jFra	9.2100	9.1860	0.0224	0.0224	0.00
18/04/2007	JFRA On 02-August-07			jFra	9.2400	9.2330	0.0225	0.0225	0.00
18/04/2007	JFRA On 01-November-07			jFra	9.1800	9.1730	0.0240	0.0240	0.00
18/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19954	19968	19954	19968	0.00
18/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15977	16022	15977	16022	0.00
18/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4160	4109	4160	4109	0.00
18/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
18/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4259	4236	4259	4236	0.00
18/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	12	12	12	12	0.00
18/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4465	4461	4465	4461	0.00
18/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	75	77	75	77	0.00
18/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9650	0.1634	0.1633	0.00
18/04/2007	JN02 On 02-August-07			jNote	8.8700	8.8710	0.1617	0.1617	0.00
18/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	2020	2093	2020	2093	0.00
18/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	7067	7286	7067	7286	0.00
18/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7674	7731	7674	7731	0.00
18/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14603	14641	14603	14641	0.00
18/04/2007	JN05 On 03-May-07			jNote	8.4700	8.4720	0.3408	0.3408	0.00
18/04/2007	JN05 On 02-August-07			jNote	8.4000	8.4000	0.3385	0.3386	0.00
18/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	3	5	3	5	0.00
18/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	31302	31305	31302	31305	0.00
18/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1381	1409	1381	1409	0.00
18/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35684	35671	35684	35671	0.00
18/04/2007	JN10 On 03-May-07			jNote	8.1100	8.1120	0.5470	0.5469	0.00
18/04/2007	JN10 On 02-August-07			jNote	8.0600	8.0570	0.5448	0.5447	0.00
18/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
18/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	59805	59872	59805	59872	0.00
18/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	104	107	104	107	0.00
18/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	63796	63863	63796	63863	0.00
18/04/2007	JROD On 30-April-07			jRod	8.6700	8.6690	0.0019	0.0019	0.00
18/04/2007	JROD On 31-May-07			jRod	8.7900	8.7900	0.0022	0.0022	0.00
18/04/2007	JROD On 29-June-07			jRod	9.0100	8.9990	0.0027	0.0027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	JROD On 31-July-07			jRod	8.9700	8.9620	0.0050	0.0049	0.00
18/04/2007	JROD On 31-August-07			jRod	9.0900	9.0860	0.0056	0.0056	0.00
18/04/2007	JROD On 28-September-07			jRod	9.2100	9.2080	0.0061	0.0061	0.00
18/04/2007	JROD On 31-October-07			jRod	9.1100	9.1100	0.0083	0.0083	0.00
18/04/2007	JROD On 30-November-07			jRod	9.1800	9.1870	0.0088	0.0089	0.00
18/04/2007	JROD On 31-December-07			jRod	9.2700	9.2730	0.0094	0.0094	0.00
18/04/2007	OTH1 On 03-May-07			Index Future	252.5600	252.8140	252.5630	252.8140	15.00
18/04/2007	R153 On 03-May-07			Bond Future	8.0800	8.0650	116.4757	116.5068	366.00
18/04/2007	R153 On 02-August-07			Bond Future	8.0200	8.0100	118.9372	118.9661	0.00
18/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13216	13534	13216	13534	0.00
18/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	102	109	102	109	0.00
18/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16453	16703	16453	16703	0.00
18/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2676	2637	2676	2637	0.00
18/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22259	22571	22259	22571	0.00
18/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	3	4	3	4	0.00
18/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19230	19543	19230	19543	0.00
18/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	11	13	11	13	0.00
18/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21137	21403	21137	21403	0.00
18/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1682	1659	1682	1659	0.00
18/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	20745	21057	20745	21057	0.00
18/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	6	7	6	7	0.00
18/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22360	22629	22360	22629	0.00
18/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1492	1472	1492	1472	0.00
18/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23601	23873	23601	23873	0.00
18/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1321	1304	1321	1304	0.00
18/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28298	28609	28298	28609	0.00
18/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28704	28984	28704	28984	0.00
18/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	802	793	802	793	0.00
18/04/2007	R157 On 03-May-07			Bond Future	7.7100	7.6950	137.1700	137.2444	477.00
18/04/2007	R157 On 02-August-07			Bond Future	7.6600	7.6500	140.0850	140.1576	0.00
18/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	1354	1615	1354	1615	75.00
18/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16708	16226	16708	16226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	61884	62576	61884	62576	0.00
18/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2654	2619	2654	2619	0.00
18/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	22431	23197	22431	23197	0.00
18/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	737	758	737	758	60.00
18/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	57418	58162	57418	58162	0.00
18/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	2	3	2	3	0.00
18/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	91862	92606	91862	92606	0.00
18/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	71344	72088	71344	72088	0.00
18/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	74394	75103	74394	75103	0.00
18/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1575	1557	1575	1557	0.00
18/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	74795	75538	74795	75538	0.00
18/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	77564	78276	77564	78276	0.00
18/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1378	1363	1378	1363	0.00
18/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	78233	78977	78233	78977	0.00
18/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	80713	81428	80713	81428	0.00
18/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1172	1159	1172	1159	0.00
18/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	93435	94157	93435	94157	0.00
18/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	590	585	590	585	0.00
18/04/2007	R186 On 03-May-07			Bond Future	7.4100	7.4110	135.6226	135.6479	0.00
18/04/2007	R186 On 02-August-07			Bond Future	7.3600	7.3630	133.4237	133.4363	0.00
18/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	99714	99968	99714	99968	0.00
18/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1	2	1	2	0.00
18/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	108718	108896	108718	108896	0.00
18/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3527	3579	3527	3579	0.00
18/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	121839	122092	121839	122092	0.00
18/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	129220	129385	129220	129385	0.00
18/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2043	2080	2043	2080	0.00
18/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	132672	132925	132672	132925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	134357	134518	134357	134518	0.00
18/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1778	1812	1778	1812	0.00
18/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	139444	139602	139444	139602	0.00
18/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1500	1531	1500	1531	0.00
18/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	153888	154141	153888	154141	0.00
18/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	159770	159915	159770	159915	0.00
18/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	736	755	736	755	0.00
18/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	127274	127527	127274	127527	0.00
18/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R196 On 03-May-07			Bond Future	8.4500	8.4380	104.4043	104.4261	0.00
18/04/2007	R196 On 02-August-07			Bond Future	8.2900	8.2800	106.7975	106.8136	0.00
18/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1801	1977	1801	1977	0.00
18/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	979	936	979	936	0.00
18/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3382	3476	3382	3476	0.00
18/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3983	3916	3983	3916	0.00
18/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5398	5516	5398	5516	0.00
18/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2341	2298	2341	2298	0.00
18/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	284	350	284	350	0.00
18/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3667	3514	3667	3514	0.00
18/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5108	5326	5108	5326	0.00
18/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	103	103	103	103	0.00
18/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7944	8082	7944	8082	0.00
18/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1247	1223	1247	1223	0.00
18/04/2007	R201 On 03-May-07			Bond Future	7.7500	7.7400	108.9769	109.0357	0.00
18/04/2007	R201 On 02-August-07			Bond Future	7.6900	7.6800	106.9888	107.0464	0.00
18/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	42950	43539	42950	43539	0.00
18/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	3	3	3	3	0.00
18/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	47460	48007	47460	48007	0.00
18/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2124	2095	2124	2095	0.00
18/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	54023	54611	54023	54611	0.00
18/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	57390	57950	57390	57950	0.00
18/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1240	1225	1240	1225	0.00
18/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	56768	57356	56768	57356	0.00
18/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	59910	60473	59910	60473	0.00
18/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1080	1067	1080	1067	0.00
18/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	59503	60091	59503	60091	0.00
18/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	62443	63008	62443	63008	0.00
18/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	941	930	941	930	0.00
18/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	70349	70937	70349	70937	0.00
18/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	72633	73204	72633	73204	0.00
18/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	536	531	536	531	0.00
18/04/2007	R203 On 03-May-07			Bond Future	7.6400	7.6290	105.5342	105.5851	0.00
18/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5680	107.9525	107.9957	0.00
18/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	60403	60912	60403	60912	0.00
18/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	1	1	1	1	0.00
18/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	65849	66280	65849	66280	0.00
18/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1957	1956	1957	1956	0.00
18/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	73724	74233	73724	74233	0.00
18/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	78151	78585	78151	78585	0.00
18/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1134	1137	1134	1137	0.00
18/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	77017	77526	77017	77526	0.00
18/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	81248	81682	81248	81682	0.00
18/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	987	990	987	990	0.00
18/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	80295	80804	80295	80804	0.00
18/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	84324	84759	84324	84759	0.00
18/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	833	836	833	836	0.00
18/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	93261	93770	93261	93770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	96678	97112	96678	97112	0.00
18/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	406	409	406	409	0.00
18/04/2007	R204 On 03-May-07			Bond Future	7.6300	7.6200	105.8605	105.9149	0.00
18/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.5660	104.2379	104.2841	0.00
18/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	64910	65459	64910	65459	0.00
18/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	16	21	16	21	0.00
18/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	72082	72547	72082	72547	0.00
18/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3821	3824	3821	3824	0.00
18/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	78986	79530	78986	79530	0.00
18/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	2	2	2	2	0.00
18/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	84465	84934	84465	84934	0.00
18/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2287	2293	2287	2293	0.00
18/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	82464	83008	82464	83008	0.00
18/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	1	1	1	1	0.00
18/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	87614	88083	87614	88083	0.00
18/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1998	2005	1998	2005	0.00
18/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	85926	86470	85926	86470	0.00
18/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
18/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	90778	91247	90778	91247	0.00
18/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1742	1749	1742	1749	0.00
18/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	99604	100147	99604	100147	0.00
18/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	103532	104001	103532	104001	0.00
18/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	979	985	979	985	0.00
18/04/2007	R206 On 03-May-07			Bond Future	7.7500	7.7430	101.0437	101.0743	0.00
18/04/2007	R206 On 02-August-07			Bond Future	7.6800	7.6690	99.5850	99.6149	0.00
18/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4629	4936	4629	4936	0.00
18/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	4578	4579	4578	4579	0.00
18/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13907	14129	13907	14129	0.00
18/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10181	10104	10181	10104	0.00
18/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	13485	13832	13485	13832	0.00
18/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	774	815	774	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21568	21829	21568	21829	0.00
18/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5546	5508	5546	5508	0.00
18/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	25225	25541	25225	25541	0.00
18/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	54	64	54	64	0.00
18/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	30836	31120	30836	31120	0.00
18/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2705	2691	2705	2691	0.00
18/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.5560	99.7303	99.7779	0.00
18/04/2007	R207 On 02-August-07			Bond Future	7.5100	7.5040	98.3677	98.4150	0.00
18/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	70763	71239	70763	71239	0.00
18/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	74865	75338	74865	75338	0.00
18/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	800	799	800	799	0.00
18/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	84949	85425	84949	85425	0.00
18/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	88440	88914	88440	88914	0.00
18/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	333	334	333	334	0.00
18/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	88448	88925	88448	88925	0.00
18/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	91835	92310	91835	92310	0.00
18/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	264	265	264	265	0.00
18/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	91929	92405	91929	92405	0.00
18/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	95226	95700	95226	95700	0.00
18/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	208	209	208	209	0.00
18/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	105667	106143	105667	106143	0.00
18/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	108698	109172	108698	109172	0.00
18/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	76	77	76	77	0.00
18/04/2007	R209 On 03-May-07			Bond Future	7.1400	7.1250	89.8721	89.9834	0.00
18/04/2007	R209 On 02-August-07			Bond Future	7.1000	7.0850	91.8978	92.0098	314.00
18/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	3597	4151	3597	4151	0.00
18/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	18807	18248	18807	18248	0.00
18/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	19965	20584	19965	20584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30687	30186	30687	30186	0.00
18/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	16819	17874	16819	17874	0.00
18/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	4181	4124	4181	4124	0.00
18/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	34054	34865	34054	34865	0.00
18/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16989	16681	16989	16681	0.00
18/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	275	372	275	372	0.00
18/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	44761	43746	44761	43746	0.00
18/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10233	10645	10233	10645	0.00
18/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	50161	49453	50161	49453	0.00
18/04/2007	TRT1 On 03-May-07			Index Future	253.0500	253.3010	253.0470	253.3010	500.00
19/04/2007	ALBI On 07-February-08			Index Future	273.8900	273.7910	273.8940	273.7910	0.00
19/04/2007	ALBI On 03-May-07			Index Future	255.3800	255.3300	255.3780	255.3300	0.00
19/04/2007	ALBI On 02-August-07			Index Future	261.2700	261.1890	261.2700	261.1890	0.00
19/04/2007	ALBI On 01-November-07			Index Future	267.2900	267.2110	267.2890	267.2110	0.00
19/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	201210	200246	201210	200246	0.00
19/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2270	2336	2270	2336	0.00
19/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	18321	18285	18321	18285	0.00
19/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	4541	4985	4541	4985	0.00
19/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	77905	77288	77905	77288	0.00
19/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	5205	5398	5205	5398	0.00
19/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	136454	135773	136454	135773	0.00
19/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3564	3663	3564	3663	0.00
19/04/2007	CRD1 On 03-May-07			Index Future	109.4100	109.4030	109.4080	109.4030	10.00
19/04/2007	CRD1 On 02-August-07			Index Future	111.8000	0.0000	111.7970	0.0000	0.00
19/04/2007	GOVI On 07-February-08			jGovi	274.0200	273.9810	274.0230	273.9810	0.00
19/04/2007	GOVI On 03-May-07			jGovi	256.1200	256.0860	256.1165	256.0860	144.00
19/04/2007	GOVI On 02-August-07			jGovi	261.7100	261.6790	261.7105	261.6790	69.00
19/04/2007	GOVI On 01-November-07			jGovi	267.4900	267.4530	267.4855	267.4530	59.00
19/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	106195	105930	106195	105930	0.00
19/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	15965	16120	15965	16120	0.00
19/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	211165	210860	211165	210860	0.00
19/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
19/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	212105	211790	212105	211790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
19/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	52599	52497	52599	52497	0.00
19/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	27744	27967	27744	27967	0.00
19/04/2007	ILBI On 03-May-07			Index Future	276.0100	275.9850	276.0120	275.9850	0.00
19/04/2007	ILBI On 02-August-07			Index Future	282.3800	282.3180	282.3800	282.3180	0.00
19/04/2007	J153 On 31-August-10			jSwap	8.8400	8.8030	0.0401	0.0389	0.00
19/04/2007	J157 On 15-September-15			jSwap	8.3500	8.3110	0.0541	0.0565	0.00
19/04/2007	J186 On 21-December-26			jSwap	7.8400	7.8060	0.0342	0.0310	0.00
19/04/2007	J201 On 22-December-14			jSwap	8.4300	8.3980	0.0545	0.0526	0.00
19/04/2007	J203 On 15-September-17			jSwap	8.2400	8.1930	0.0512	0.0481	0.00
19/04/2007	J204 On 21-December-18			jSwap	8.2000	8.1610	0.0541	0.0509	0.00
19/04/2007	J207 On 15-January-20			jSwap	8.1400	8.0960	0.0111	0.0078	0.00
19/04/2007	JBAR On 21-December-05			jBar	9.1700	9.1750	0.0000	0.0000	0.00
19/04/2007	JFRA On 07-February-08			jFra	9.1500	9.1340	0.0223	0.0223	0.00
19/04/2007	JFRA On 03-May-07			jFra	9.2400	9.2070	0.0225	0.0224	0.00
19/04/2007	JFRA On 02-August-07			jFra	9.2500	9.2430	0.0225	0.0225	0.00
19/04/2007	JFRA On 01-November-07			jFra	9.2000	9.1750	0.0241	0.0240	0.00
19/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19950	19954	19950	19954	0.00
19/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15924	15977	15924	15977	0.00
19/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4245	4160	4245	4160	0.00
19/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
19/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4285	4259	4285	4259	0.00
19/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	11	12	11	12	0.00
19/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4520	4465	4520	4465	0.00
19/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	71	75	71	75	0.00
19/04/2007	JN02 On 03-May-07			jNote	9.0000	8.9730	0.1639	0.1634	0.00
19/04/2007	JN02 On 02-August-07			jNote	8.9100	8.8700	0.1624	0.1617	0.00
19/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	2070	2020	2070	2020	0.00
19/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	6569	7067	6569	7067	0.00
19/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7916	7674	7916	7674	0.00
19/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14114	14603	14114	14603	0.00
19/04/2007	JN05 On 03-May-07			jNote	8.5100	8.4720	0.3421	0.3408	0.00
19/04/2007	JN05 On 02-August-07			jNote	8.4400	8.3990	0.3399	0.3385	0.00

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19/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	4	3	4	3	0.00
19/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	29626	31302	29626	31302	0.00
19/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1543	1381	1543	1381	0.00
19/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34122	35684	34122	35684	0.00
19/04/2007	JN10 On 03-May-07			jNote	8.1600	8.1130	0.5491	0.5470	0.00
19/04/2007	JN10 On 02-August-07			jNote	8.1100	8.0580	0.5470	0.5448	0.00
19/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
19/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	56600	59805	56600	59805	0.00
19/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	140	104	140	104	0.00
19/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	60542	63796	60542	63796	0.00
19/04/2007	JROD On 30-April-07			jRod	8.6700	8.6680	0.0019	0.0019	0.00
19/04/2007	JROD On 31-May-07			jRod	8.7800	8.7930	0.0022	0.0022	0.00
19/04/2007	JROD On 29-June-07			jRod	9.0000	9.0120	0.0027	0.0027	0.00
19/04/2007	JROD On 31-July-07			jRod	8.9700	8.9710	0.0049	0.0050	0.00
19/04/2007	JROD On 31-August-07			jRod	9.0900	9.0920	0.0056	0.0056	0.00
19/04/2007	JROD On 28-September-07			jRod	9.2100	9.2080	0.0061	0.0061	0.00
19/04/2007	JROD On 31-October-07			jRod	9.1100	9.1060	0.0083	0.0083	0.00
19/04/2007	JROD On 30-November-07			jRod	9.1800	9.1810	0.0088	0.0088	0.00
19/04/2007	JROD On 31-December-07			jRod	9.2700	9.2670	0.0094	0.0094	0.00
19/04/2007	OTH1 On 03-May-07			Index Future	252.6200	252.5630	252.6160	252.5630	15.00
19/04/2007	OTH1 On 02-August-07			Index Future	258.1300	0.0000	258.1330	0.0000	0.00
19/04/2007	R153 On 03-May-07			Bond Future	8.0800	8.0750	116.4757	116.4757	366.00
19/04/2007	R153 On 02-August-07			Bond Future	8.0200	8.0200	118.9372	118.9372	0.00
19/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13198	13216	13198	13216	0.00
19/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	84	102	84	102	0.00
19/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16425	16453	16425	16453	0.00
19/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2648	2676	2648	2676	0.00
19/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22258	22259	22258	22259	0.00
19/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	2	3	2	3	0.00
19/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19227	19230	19227	19230	0.00
19/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	8	11	8	11	0.00
19/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21114	21137	21114	21137	0.00
19/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1659	1682	1659	1682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	20743	20745	20743	20745	0.00
19/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	4	6	4	6	0.00
19/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22339	22360	22339	22360	0.00
19/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1471	1492	1471	1492	0.00
19/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23581	23601	23581	23601	0.00
19/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1301	1321	1301	1321	0.00
19/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28298	28298	28298	28298	0.00
19/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28689	28704	28689	28704	0.00
19/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	787	802	787	802	0.00
19/04/2007	R157 On 03-May-07			Bond Future	7.7100	7.7050	137.1700	137.1700	477.00
19/04/2007	R157 On 02-August-07			Bond Future	7.6600	7.6600	140.0850	140.0850	0.00
19/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	1225	1354	1225	1354	75.00
19/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	16579	16708	16579	16708	0.00
19/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	61840	61884	61840	61884	0.00
19/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2610	2654	2610	2654	0.00
19/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	22339	22431	22339	22431	0.00
19/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	645	737	645	737	60.00
19/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	57417	57418	57417	57418	0.00
19/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	1	2	1	2	0.00
19/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	91862	91862	91862	91862	0.00
19/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	71344	71344	71344	71344	0.00
19/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	74362	74394	74362	74394	0.00
19/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1543	1575	1543	1575	0.00
19/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	74795	74795	74795	74795	0.00
19/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	77535	77564	77535	77564	0.00
19/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1349	1378	1349	1378	0.00
19/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	78233	78233	78233	78233	0.00
19/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	80687	80713	80687	80713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1146	1172	1146	1172	0.00
19/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	93419	93435	93419	93435	0.00
19/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	574	590	574	590	0.00
19/04/2007	R186 On 03-May-07			Bond Future	7.4000	7.4130	135.7491	135.6226	0.00
19/04/2007	R186 On 02-August-07			Bond Future	7.3500	7.3640	133.5501	133.4237	0.00
19/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	100978	99714	100978	99714	0.00
19/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	1	1	1	1	0.00
19/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	109809	108718	109809	108718	0.00
19/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3354	3527	3354	3527	0.00
19/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	123104	121839	123104	121839	0.00
19/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	130372	129220	130372	129220	0.00
19/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1930	2043	1930	2043	0.00
19/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	133937	132672	133937	132672	0.00
19/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	135521	134357	135521	134357	0.00
19/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1677	1778	1677	1778	0.00
19/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	140621	139444	140621	139444	0.00
19/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1413	1500	1413	1500	0.00
19/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	155153	153888	155153	153888	0.00
19/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	160985	159770	160985	159770	0.00
19/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	687	736	687	736	0.00
19/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	128539	127274	128539	127274	0.00
19/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R196 On 03-May-07			Bond Future	8.4500	8.4510	104.4094	104.4043	0.00
19/04/2007	R196 On 02-August-07			Bond Future	8.2900	8.2910	106.8033	106.7975	0.00
19/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1787	1801	1787	1801	0.00
19/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	915	979	915	979	0.00
19/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3393	3382	3393	3382	0.00
19/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3935	3983	3935	3983	0.00
19/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5418	5398	5418	5398	0.00
19/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2303	2341	2303	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
19/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	264	284	264	284	0.00
19/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3596	3667	3596	3667	0.00
19/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5140	5108	5140	5108	0.00
19/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	86	103	86	103	0.00
19/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7976	7944	7976	7944	0.00
19/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1220	1247	1220	1247	0.00
19/04/2007	R201 On 03-May-07			Bond Future	7.7500	7.7500	108.9769	108.9769	0.00
19/04/2007	R201 On 02-August-07			Bond Future	7.6900	7.6900	106.9888	106.9888	0.00
19/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	42949	42950	42949	42950	0.00
19/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	2	3	2	3	0.00
19/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	47426	47460	47426	47460	0.00
19/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2089	2124	2089	2124	0.00
19/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	54023	54023	54023	54023	0.00
19/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	57365	57390	57365	57390	0.00
19/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1215	1240	1215	1240	0.00
19/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	56768	56768	56768	56768	0.00
19/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	59887	59910	59887	59910	0.00
19/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1057	1080	1057	1080	0.00
19/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	59503	59503	59503	59503	0.00
19/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	62422	62443	62422	62443	0.00
19/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	920	941	920	941	0.00
19/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	70349	70349	70349	70349	0.00
19/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	72619	72633	72619	72633	0.00
19/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	522	536	522	536	0.00
19/04/2007	R203 On 03-May-07			Bond Future	7.6300	7.6360	105.5633	105.5342	0.00
19/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5740	107.9885	107.9525	0.00
19/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	60693	60403	60693	60403	0.00
19/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	1	0	1	0.00
19/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	66143	65849	66143	65849	0.00

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19/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1890	1957	1890	1957	0.00
19/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	74014	73724	74014	73724	0.00
19/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	78466	78151	78466	78151	0.00
19/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1091	1134	1091	1134	0.00
19/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	77307	77017	77307	77017	0.00
19/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	81568	81248	81568	81248	0.00
19/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	948	987	948	987	0.00
19/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	80586	80295	80586	80295	0.00
19/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	84649	84324	84649	84324	0.00
19/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	798	833	798	833	0.00
19/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	93552	93261	93552	93261	0.00
19/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	97018	96678	97018	96678	0.00
19/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	387	406	387	406	0.00
19/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.6270	105.8916	105.8605	0.00
19/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.5720	104.2764	104.2379	0.00
19/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	65215	64910	65215	64910	0.00
19/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	11	16	11	16	0.00
19/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	72362	72082	72362	72082	0.00
19/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3716	3821	3716	3821	0.00
19/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	79296	78986	79296	78986	0.00
19/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	1	2	1	2	0.00
19/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	84777	84465	84777	84465	0.00
19/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2213	2287	2213	2287	0.00
19/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	82774	82464	82774	82464	0.00
19/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	1	0	1	0.00
19/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	87932	87614	87932	87614	0.00
19/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1932	1998	1932	1998	0.00
19/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	86236	85926	86236	85926	0.00
19/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00

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19/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	91103	90778	91103	90778	0.00
19/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1682	1742	1682	1742	0.00
19/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	99914	99604	99914	99604	0.00
19/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	103878	103532	103878	103532	0.00
19/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	940	979	940	979	0.00
19/04/2007	R206 On 03-May-07			Bond Future	7.7500	7.7490	101.0386	101.0437	0.00
19/04/2007	R206 On 02-August-07			Bond Future	7.6800	7.6750	99.5800	99.5850	0.00
19/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4448	4629	4448	4629	0.00
19/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	4448	4578	4448	4578	0.00
19/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13823	13907	13823	13907	0.00
19/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10147	10181	10147	10181	0.00
19/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	13358	13485	13358	13485	0.00
19/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	698	774	698	774	0.00
19/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21484	21568	21484	21568	0.00
19/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5512	5546	5512	5546	0.00
19/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	25162	25225	25162	25225	0.00
19/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	43	54	43	54	0.00
19/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	30759	30836	30759	30836	0.00
19/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2678	2705	2678	2705	0.00
19/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.5620	99.7620	99.7303	0.00
19/04/2007	R207 On 02-August-07			Bond Future	7.5100	7.5100	98.3992	98.3677	0.00
19/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	71081	70763	71081	70763	0.00
19/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	75148	74865	75148	74865	0.00
19/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	768	800	768	800	0.00
19/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	85267	84949	85267	84949	0.00
19/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	88739	88440	88739	88440	0.00
19/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	317	333	317	333	0.00
19/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	88766	88448	88766	88448	0.00
19/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	92137	91835	92137	91835	0.00

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19/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	251	264	251	264	0.00
19/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	92246	91929	92246	91929	0.00
19/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	95530	95226	95530	95226	0.00
19/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	197	208	197	208	0.00
19/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	105984	105667	105984	105667	0.00
19/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	109009	108698	109009	108698	0.00
19/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	71	76	71	76	0.00
19/04/2007	R209 On 03-May-07			Bond Future	7.1300	7.1350	89.9834	89.8721	0.00
19/04/2007	R209 On 02-August-07			Bond Future	7.0900	7.0950	92.0098	91.8978	314.00
19/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	17365	16819	17365	16819	0.00
19/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	3614	4181	3614	4181	0.00
19/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	20351	19965	20351	19965	0.00
19/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	29953	30687	29953	30687	0.00
19/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	3635	3597	3635	3597	0.00
19/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	17732	18807	17732	18807	0.00
19/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	34643	34054	34643	34054	0.00
19/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16458	16989	16458	16989	0.00
19/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	255	275	255	275	0.00
19/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	43629	44761	43629	44761	0.00
19/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10446	10233	10446	10233	0.00
19/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	49255	50161	49255	50161	0.00
19/04/2007	TRT1 On 03-May-07			Index Future	253.0800	253.0470	253.0780	253.0470	500.00
19/04/2007	TRT1 On 02-August-07			Index Future	258.6100	0.0000	258.6050	0.0000	0.00
20/04/2007	ALBI On 07-February-08			Index Future	274.3500	273.8940	274.3470	273.8940	0.00
20/04/2007	ALBI On 03-May-07			Index Future	255.8400	255.3780	255.8370	255.3780	0.00
20/04/2007	ALBI On 02-August-07			Index Future	261.7400	261.2700	261.7380	261.2700	0.00
20/04/2007	ALBI On 01-November-07			Index Future	267.7500	267.2890	267.7520	267.2890	0.00
20/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	205528	201210	205528	201210	0.00
20/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2058	2270	2058	2270	0.00
20/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	21451	18321	21451	18321	0.00
20/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	3081	4541	3081	4541	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	81878	77905	81878	77905	0.00
20/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	4498	5205	4498	5205	0.00
20/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	140698	136454	140698	136454	0.00
20/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3178	3564	3178	3564	0.00
20/04/2007	CRD1 On 03-May-07			Index Future	109.5700	109.4080	109.5670	109.4080	10.00
20/04/2007	CRD1 On 02-August-07			Index Future	111.9600	111.7970	111.9590	111.7970	0.00
20/04/2007	GOVI On 07-February-08			jGovi	274.4700	274.0230	274.4680	274.0230	0.00
20/04/2007	GOVI On 03-May-07			jGovi	256.6100	256.1165	256.6050	256.1165	144.00
20/04/2007	GOVI On 02-August-07			jGovi	262.2100	261.7105	262.2090	261.7105	69.00
20/04/2007	GOVI On 01-November-07			jGovi	268.0000	267.4855	267.9950	267.4855	59.00
20/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	109625	106195	109625	106195	0.00
20/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	14945	15965	14945	15965	0.00
20/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	216050	211165	216050	211165	0.00
20/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
20/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	217090	212105	217090	212105	0.00
20/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
20/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	55650	52599	55650	52599	0.00
20/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	25700	27744	25700	27744	0.00
20/04/2007	ILBI On 03-May-07			Index Future	276.0500	276.0120	276.0450	276.0120	0.00
20/04/2007	ILBI On 02-August-07			Index Future	282.4100	282.3800	282.4120	282.3800	0.00
20/04/2007	J153 On 31-August-10			jSwap	8.7800	8.8440	0.0383	0.0401	0.00
20/04/2007	J157 On 15-September-15			jSwap	8.3000	8.3500	0.0575	0.0541	0.00
20/04/2007	J186 On 21-December-26			jSwap	7.7900	7.8380	0.0292	0.0342	0.00
20/04/2007	J201 On 22-December-14			jSwap	8.3800	8.4320	0.0516	0.0545	0.00
20/04/2007	J203 On 15-September-17			jSwap	8.1800	8.2390	0.0473	0.0512	0.00
20/04/2007	J204 On 21-December-18			jSwap	8.1500	8.2040	0.0502	0.0541	0.00
20/04/2007	J207 On 15-January-20			jSwap	8.0900	8.1380	0.0070	0.0111	0.00
20/04/2007	JBAR On 21-December-05			jBar	9.1700	9.1710	0.0000	0.0000	0.00
20/04/2007	JFRA On 07-February-08			jFra	9.1200	9.1540	0.0222	0.0223	0.00
20/04/2007	JFRA On 03-May-07			jFra	9.2400	9.2420	0.0225	0.0225	0.00
20/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2540	0.0225	0.0225	0.00
20/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1980	0.0240	0.0241	0.00
20/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19872	19950	19872	19950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15937	15924	15937	15924	0.00
20/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4242	4245	4242	4245	0.00
20/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
20/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4235	4285	4235	4285	0.00
20/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	11	11	11	11	0.00
20/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4443	4520	4443	4520	0.00
20/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	75	71	75	71	0.00
20/04/2007	JN02 On 03-May-07			jNote	8.9700	9.0030	0.1634	0.1639	0.00
20/04/2007	JN02 On 02-August-07			jNote	8.8600	8.9100	0.1616	0.1624	0.00
20/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	1754	2070	1754	2070	0.00
20/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	6874	6569	6874	6569	0.00
20/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7525	7916	7525	7916	0.00
20/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14582	14114	14582	14114	0.00
20/04/2007	JN05 On 03-May-07			jNote	8.4500	8.5130	0.3401	0.3421	0.00
20/04/2007	JN05 On 02-August-07			jNote	8.3800	8.4410	0.3378	0.3399	0.00
20/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	1	4	1	4	0.00
20/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32072	29626	32072	29626	0.00
20/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1250	1543	1250	1543	0.00
20/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36413	34122	36413	34122	0.00
20/04/2007	JN10 On 03-May-07			jNote	8.1000	8.1590	0.5465	0.5491	0.00
20/04/2007	JN10 On 02-August-07			jNote	8.0400	8.1050	0.5443	0.5470	0.00
20/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
20/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60795	56600	60795	56600	0.00
20/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	87	140	87	140	0.00
20/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64782	60542	64782	60542	0.00
20/04/2007	JROD On 30-April-07			jRod	8.6600	8.6650	0.0023	0.0019	0.00
20/04/2007	JROD On 31-May-07			jRod	8.7800	8.7840	0.0026	0.0022	0.00
20/04/2007	JROD On 29-June-07			jRod	8.9900	8.9990	0.0031	0.0027	0.00
20/04/2007	JROD On 31-July-07			jRod	8.9600	8.9650	0.0053	0.0049	0.00
20/04/2007	JROD On 31-August-07			jRod	9.0800	9.0880	0.0060	0.0056	0.00
20/04/2007	JROD On 28-September-07			jRod	9.2000	9.2070	0.0065	0.0061	0.00
20/04/2007	JROD On 31-October-07			jRod	9.1000	9.1070	0.0087	0.0083	0.00
20/04/2007	JROD On 30-November-07			jRod	9.1800	9.1830	0.0092	0.0088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2007	JROD On 31-December-07			jRod	9.2700	9.2700	0.0098	0.0094	0.00
20/04/2007	OTH1 On 03-May-07			Index Future	253.0800	252.6160	253.0820	252.6160	15.00
20/04/2007	OTH1 On 02-August-07			Index Future	258.6100	258.1330	258.6090	258.1330	0.00
20/04/2007	R153 On 03-May-07			Bond Future	8.0400	8.0750	116.6001	116.4757	366.00
20/04/2007	R153 On 02-August-07			Bond Future	7.9800	8.0200	119.0529	118.9372	0.00
20/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14399	13198	14399	13198	0.00
20/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	41	84	41	84	0.00
20/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17296	16425	17296	16425	0.00
20/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2361	2648	2361	2648	0.00
20/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23501	22258	23501	22258	0.00
20/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	1	2	1	2	0.00
20/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	20466	19227	20466	19227	0.00
20/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	3	8	3	8	0.00
20/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22075	21114	22075	21114	0.00
20/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1462	1659	1462	1659	0.00
20/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21984	20743	21984	20743	0.00
20/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	1	4	1	4	0.00
20/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23318	22339	23318	22339	0.00
20/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1292	1471	1292	1471	0.00
20/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24577	23581	24577	23581	0.00
20/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1140	1301	1140	1301	0.00
20/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29542	28298	29542	28298	0.00
20/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29741	28689	29741	28689	0.00
20/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	682	787	682	787	0.00
20/04/2007	R157 On 03-May-07			Bond Future	7.6700	7.7050	137.4678	137.1700	477.00
20/04/2007	R157 On 02-August-07			Bond Future	7.6200	7.6600	140.3760	140.0850	0.00
20/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	1610	1225	1610	1225	75.00
20/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	13987	16579	13987	16579	0.00
20/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	64411	61840	64411	61840	0.00
20/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2271	2610	2271	2610	0.00
20/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	25031	22339	25031	22339	0.00
20/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	359	645	359	645	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	60393	57417	60393	57417	0.00
20/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	0	1	0	1	0.00
20/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	94840	91862	94840	91862	0.00
20/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	74322	71344	74322	71344	0.00
20/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	77056	74362	77056	74362	0.00
20/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1327	1543	1327	1543	0.00
20/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	77773	74795	77773	74795	0.00
20/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	80252	77535	80252	77535	0.00
20/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1156	1349	1156	1349	0.00
20/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	81211	78233	81211	78233	0.00
20/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	83429	80687	83429	80687	0.00
20/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	978	1146	978	1146	0.00
20/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	96236	93419	96236	93419	0.00
20/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	481	574	481	574	0.00
20/04/2007	R186 On 03-May-07			Bond Future	7.3700	7.4030	136.1170	135.7491	0.00
20/04/2007	R186 On 02-August-07			Bond Future	7.3200	7.3540	133.9305	133.5501	0.00
20/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	104657	100978	104657	100978	0.00
20/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	0	1	0	1	0.00
20/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	113242	109809	113242	109809	0.00
20/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	2983	3354	2983	3354	0.00
20/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	126783	123104	126783	123104	0.00
20/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	133945	130372	133945	130372	0.00
20/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1699	1930	1699	1930	0.00
20/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	137615	133937	137615	133937	0.00
20/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	139120	135521	139120	135521	0.00
20/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1472	1677	1472	1677	0.00
20/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	144248	140621	144248	140621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1236	1413	1236	1413	0.00
20/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	158831	155153	158831	155153	0.00
20/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	164693	160985	164693	160985	0.00
20/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	592	687	592	687	0.00
20/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	132218	128539	132218	128539	0.00
20/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R196 On 03-May-07			Bond Future	8.4100	8.4480	104.4665	104.4094	0.00
20/04/2007	R196 On 02-August-07			Bond Future	8.2500	8.2870	106.8605	106.8033	0.00
20/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2109	1787	2109	1787	0.00
20/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	665	915	665	915	0.00
20/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3656	3393	3656	3393	0.00
20/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3626	3935	3626	3935	0.00
20/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5772	5418	5772	5418	0.00
20/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2085	2303	2085	2303	0.00
20/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	333	264	333	264	0.00
20/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3093	3596	3093	3596	0.00
20/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5672	5140	5672	5140	0.00
20/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	46	86	46	86	0.00
20/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8410	7976	8410	7976	0.00
20/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1082	1220	1082	1220	0.00
20/04/2007	R201 On 03-May-07			Bond Future	7.7100	7.7500	109.2123	108.9769	0.00
20/04/2007	R201 On 02-August-07			Bond Future	7.6500	7.6900	107.2193	106.9888	0.00
20/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	45302	42949	45302	42949	0.00
20/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	0	2	0	2	0.00
20/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	49456	47426	49456	47426	0.00
20/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1815	2089	1815	2089	0.00
20/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	56378	54023	56378	54023	0.00
20/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	59497	57365	59497	57365	0.00
20/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1042	1215	1042	1215	0.00
20/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	59123	56768	59123	56768	0.00
20/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00

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20/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	62039	59887	62039	59887	0.00
20/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	904	1057	904	1057	0.00
20/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	61858	59503	61858	59503	0.00
20/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	64591	62422	64591	62422	0.00
20/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	784	920	784	920	0.00
20/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	72704	70349	72704	70349	0.00
20/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	74841	72619	74841	72619	0.00
20/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	440	522	440	522	0.00
20/04/2007	R203 On 03-May-07			Bond Future	7.6000	7.6320	105.8182	105.5633	0.00
20/04/2007	R203 On 02-August-07			Bond Future	7.5300	7.5690	108.2406	107.9885	0.00
20/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	63242	60693	63242	60693	0.00
20/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	68430	66143	68430	66143	0.00
20/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1657	1890	1657	1890	0.00
20/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	76564	74014	76564	74014	0.00
20/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	80842	78466	80842	78466	0.00
20/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	945	1091	945	1091	0.00
20/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	79857	77307	79857	77307	0.00
20/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	83960	81568	83960	81568	0.00
20/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	819	948	819	948	0.00
20/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	83135	80586	83135	80586	0.00
20/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	87059	84649	87059	84649	0.00
20/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	687	798	687	798	0.00
20/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	96101	93552	96101	93552	0.00
20/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	99479	97018	99479	97018	0.00
20/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	327	387	327	387	0.00
20/04/2007	R204 On 03-May-07			Bond Future	7.5900	7.6230	106.1638	105.8916	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2007	R204 On 02-August-07			Bond Future	7.5300	7.5670	104.5464	104.2764	0.00
20/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	67932	65215	67932	65215	0.00
20/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	4	11	4	11	0.00
20/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	74696	72362	74696	72362	0.00
20/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3350	3716	3350	3716	0.00
20/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	82018	79296	82018	79296	0.00
20/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	0	1	0	1	0.00
20/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	87235	84777	87235	84777	0.00
20/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1972	2213	1972	2213	0.00
20/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	85497	82774	85497	82774	0.00
20/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	90416	87932	90416	87932	0.00
20/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1716	1932	1716	1932	0.00
20/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	88959	86236	88959	86236	0.00
20/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	93610	91103	93610	91103	0.00
20/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1489	1682	1489	1682	0.00
20/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	102637	99914	102637	99914	0.00
20/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	106460	103878	106460	103878	0.00
20/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	822	940	822	940	0.00
20/04/2007	R206 On 03-May-07			Bond Future	7.7100	7.7500	101.2379	101.0386	0.00
20/04/2007	R206 On 02-August-07			Bond Future	7.6400	7.6760	99.7845	99.5800	0.00
20/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	5360	4448	5360	4448	0.00
20/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	3367	4448	3367	4448	0.00
20/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14929	13823	14929	13823	0.00
20/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9209	10147	9209	10147	0.00
20/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	15071	13358	15071	13358	0.00
20/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	417	698	417	698	0.00
20/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	22913	21484	22913	21484	0.00
20/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4896	5512	4896	5512	0.00
20/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	27131	25162	27131	25162	0.00
20/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	18	43	18	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	32447	30759	32447	30759	0.00
20/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2322	2678	2322	2678	0.00
20/04/2007	R207 On 03-May-07			Bond Future	7.5200	7.5580	100.0403	99.7620	0.00
20/04/2007	R207 On 02-August-07			Bond Future	7.4700	7.5060	98.6837	98.3992	0.00
20/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	73864	71081	73864	71081	0.00
20/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	77866	75148	77866	75148	0.00
20/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	641	768	641	768	0.00
20/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	88050	85267	88050	85267	0.00
20/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	91525	88739	91525	88739	0.00
20/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	258	317	258	317	0.00
20/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	91549	88766	91549	88766	0.00
20/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	94934	92137	94934	92137	0.00
20/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	203	251	203	251	0.00
20/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	95030	92246	95030	92246	0.00
20/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	98336	95530	98336	95530	0.00
20/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	159	197	159	197	0.00
20/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	108768	105984	108768	105984	0.00
20/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	111838	109009	111838	109009	0.00
20/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	56	71	56	71	0.00
20/04/2007	R209 On 03-May-07			Bond Future	7.1000	7.1250	90.3185	89.9834	0.00
20/04/2007	R209 On 02-August-07			Bond Future	7.0600	7.0850	92.3468	92.0098	314.00
20/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	4334	3635	4334	3635	0.00
20/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	15079	17732	15079	17732	0.00
20/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	21793	20351	21793	20351	0.00
20/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	28025	29953	28025	29953	0.00
20/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	19676	17365	19676	17365	0.00
20/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	2574	3614	2574	3614	0.00
20/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	36688	34643	36688	34643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	15133	16458	15133	16458	0.00
20/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	305	255	305	255	0.00
20/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	40327	43629	40327	43629	0.00
20/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11322	10446	11322	10446	0.00
20/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	46760	49255	46760	49255	0.00
20/04/2007	TRT1 On 03-May-07			Index Future	253.5600	253.0780	253.5590	253.0780	500.00
20/04/2007	TRT1 On 02-August-07			Index Future	259.1000	258.6050	259.0960	258.6050	0.00
23/04/2007	ALBI On 07-February-08			Index Future	274.0700	274.3470	274.0720	274.3470	0.00
23/04/2007	ALBI On 03-May-07			Index Future	255.5800	255.8370	255.5820	255.8370	0.00
23/04/2007	ALBI On 02-August-07			Index Future	261.4700	261.7380	261.4730	261.7380	0.00
23/04/2007	ALBI On 01-November-07			Index Future	267.4800	267.7520	267.4810	267.7520	0.00
23/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	202836	205528	202836	205528	0.00
23/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2116	2058	2116	2058	0.00
23/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	18585	21451	18585	21451	0.00
23/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	2765	3081	2765	3081	0.00
23/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	79358	81878	79358	81878	0.00
23/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	4628	4498	4628	4498	0.00
23/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	138081	140698	138081	140698	0.00
23/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3271	3178	3271	3178	0.00
23/04/2007	CRD1 On 03-May-07			Index Future	109.5300	109.5670	109.5320	109.5670	10.00
23/04/2007	CRD1 On 02-August-07			Index Future	111.8900	111.9590	111.8930	111.9590	0.00
23/04/2007	GOVI On 07-February-08			jGovi	274.0900	274.4680	274.0900	274.4680	0.00
23/04/2007	GOVI On 03-May-07			jGovi	256.4200	256.6050	256.4195	256.6050	30.00
23/04/2007	GOVI On 02-August-07			jGovi	261.9500	262.2090	261.9465	262.2090	117.00
23/04/2007	GOVI On 01-November-07			jGovi	267.8000	267.9950	267.8010	267.9950	59.00
23/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	106470	109625	106470	109625	0.00
23/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	15570	14945	15570	14945	0.00
23/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	214195	216050	214195	216050	0.00
23/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
23/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	214465	217090	214465	217090	0.00
23/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
23/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	54152	55650	54152	55650	0.00
23/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	26142	25700	26142	25700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	ILBI On 03-May-07			Index Future	276.0700	276.0450	276.0700	276.0450	0.00
23/04/2007	ILBI On 02-August-07			Index Future	282.4300	282.4120	282.4330	282.4120	0.00
23/04/2007	J153 On 31-August-10			jSwap	8.8100	8.7830	0.0390	0.0383	0.00
23/04/2007	J157 On 15-September-15			jSwap	8.3200	8.2950	0.0562	0.0575	0.00
23/04/2007	J186 On 21-December-26			jSwap	7.8000	7.7870	0.0306	0.0292	0.00
23/04/2007	J201 On 22-December-14			jSwap	8.4000	8.3800	0.0528	0.0516	0.00
23/04/2007	J203 On 15-September-17			jSwap	8.2100	8.1800	0.0491	0.0473	0.00
23/04/2007	J204 On 21-December-18			jSwap	8.1700	8.1510	0.0518	0.0502	0.00
23/04/2007	J207 On 15-January-20			jSwap	8.1100	8.0870	0.0085	0.0070	0.00
23/04/2007	JBAR On 21-December-05			jBar	9.1700	9.1710	0.0000	0.0000	0.00
23/04/2007	JFRA On 07-February-08			jFra	9.1200	9.1180	0.0222	0.0222	0.00
23/04/2007	JFRA On 03-May-07			jFra	9.2300	9.2410	0.0225	0.0225	0.00
23/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2330	0.0225	0.0225	0.00
23/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1670	0.0240	0.0240	0.00
23/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19786	19872	19786	19872	0.00
23/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15840	15937	15840	15937	0.00
23/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4212	4242	4212	4242	0.00
23/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
23/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4234	4235	4234	4235	0.00
23/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	10	11	10	11	0.00
23/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4448	4443	4448	4443	0.00
23/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	72	75	72	75	0.00
23/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9690	0.1634	0.1634	0.00
23/04/2007	JN02 On 02-August-07			jNote	8.8700	8.8630	0.1617	0.1616	0.00
23/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	1381	1754	1381	1754	0.00
23/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	6428	6874	6428	6874	0.00
23/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7447	7525	7447	7525	0.00
23/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14321	14582	14321	14582	0.00
23/04/2007	JN05 On 03-May-07			jNote	8.4700	8.4530	0.3408	0.3401	0.00
23/04/2007	JN05 On 02-August-07			jNote	8.4000	8.3780	0.3385	0.3378	0.00
23/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	0	1	0	1	0.00
23/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	31298	32072	31298	32072	0.00
23/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1264	1250	1264	1250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35568	36413	35568	36413	0.00
23/04/2007	JN10 On 03-May-07			jNote	8.1300	8.0990	0.5477	0.5465	0.00
23/04/2007	JN10 On 02-August-07			jNote	8.0700	8.0440	0.5455	0.5443	0.00
23/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
23/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	58911	60795	58911	60795	0.00
23/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	95	87	95	87	0.00
23/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62890	64782	62890	64782	0.00
23/04/2007	JROD On 30-April-07			jRod	8.6600	8.6620	0.0018	0.0023	0.00
23/04/2007	JROD On 31-May-07			jRod	8.7600	8.7780	0.0021	0.0026	0.00
23/04/2007	JROD On 29-June-07			jRod	8.9700	8.9910	0.0026	0.0031	0.00
23/04/2007	JROD On 31-July-07			jRod	8.9500	8.9600	0.0049	0.0053	0.00
23/04/2007	JROD On 31-August-07			jRod	9.0700	9.0830	0.0055	0.0060	0.00
23/04/2007	JROD On 28-September-07			jRod	9.1900	9.2000	0.0060	0.0065	0.00
23/04/2007	JROD On 31-October-07			jRod	9.1000	9.1020	0.0082	0.0087	0.00
23/04/2007	JROD On 30-November-07			jRod	9.1700	9.1780	0.0088	0.0092	0.00
23/04/2007	JROD On 31-December-07			jRod	9.2600	9.2670	0.0094	0.0098	0.00
23/04/2007	OTH1 On 03-May-07			Index Future	252.8900	253.0820	252.8920	253.0820	15.00
23/04/2007	OTH1 On 02-August-07			Index Future	258.3400	258.6090	258.3430	258.6090	0.00
23/04/2007	R153 On 03-May-07			Bond Future	8.0600	8.0350	116.5379	116.6001	366.00
23/04/2007	R153 On 02-August-07			Bond Future	8.0000	7.9800	118.9950	119.0529	0.00
23/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13756	14399	13756	14399	0.00
23/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	21	41	21	41	0.00
23/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16761	17296	16761	17296	0.00
23/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2405	2361	2405	2361	0.00
23/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22878	23501	22878	23501	0.00
23/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	0	1	0	1	0.00
23/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19842	20466	19842	20466	0.00
23/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	1	3	1	3	0.00
23/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21514	22075	21514	22075	0.00
23/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1481	1462	1481	1462	0.00
23/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21361	21984	21361	21984	0.00
23/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	0	1	0	1	0.00
23/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22753	23318	22753	23318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1307	1292	1307	1292	0.00
23/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24009	24577	24009	24577	0.00
23/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1151	1140	1151	1140	0.00
23/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28920	29542	28920	29542	0.00
23/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29163	29741	29163	29741	0.00
23/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	683	682	683	682	0.00
23/04/2007	R157 On 03-May-07			Bond Future	7.6900	7.6650	137.3188	137.4678	477.00
23/04/2007	R157 On 02-August-07			Bond Future	7.6400	7.6200	140.2304	140.3760	0.00
23/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	906	1610	906	1610	75.00
23/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	14772	13987	14772	13987	0.00
23/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62973	64411	62973	64411	0.00
23/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2289	2271	2289	2271	0.00
23/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	23421	25031	23421	25031	0.00
23/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	239	359	239	359	60.00
23/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	58903	60393	58903	60393	0.00
23/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	93350	94840	93350	94840	0.00
23/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	72832	74322	72832	74322	0.00
23/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	75599	77056	75599	77056	0.00
23/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1326	1327	1326	1327	0.00
23/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	76283	77773	76283	77773	0.00
23/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	78794	80252	78794	80252	0.00
23/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1154	1156	1154	1156	0.00
23/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	79721	81211	79721	81211	0.00
23/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	81969	83429	81969	83429	0.00
23/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	973	978	973	978	0.00
23/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	94773	96236	94773	96236	0.00
23/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	475	481	475	481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	R186 On 03-May-07			Bond Future	7.4000	7.3740	135.7998	136.1170	0.00
23/04/2007	R186 On 02-August-07			Bond Future	7.3500	7.3240	133.5881	133.9305	0.00
23/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	101484	104657	101484	104657	0.00
23/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	109912	113242	109912	113242	0.00
23/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3077	2983	3077	2983	0.00
23/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	123611	126783	123611	126783	0.00
23/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	130562	133945	130562	133945	0.00
23/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1740	1699	1740	1699	0.00
23/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	134443	137615	134443	137615	0.00
23/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	135729	139120	135729	139120	0.00
23/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1506	1472	1506	1472	0.00
23/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	140849	144248	140849	144248	0.00
23/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1261	1236	1261	1236	0.00
23/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	155659	158831	155659	158831	0.00
23/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	161277	164693	161277	164693	0.00
23/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	599	592	599	592	0.00
23/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	129046	132218	129046	132218	0.00
23/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4140	104.4194	104.4665	0.00
23/04/2007	R196 On 02-August-07			Bond Future	8.2800	8.2480	106.8121	106.8605	0.00
23/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1657	2109	1657	2109	0.00
23/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	684	665	684	665	0.00
23/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3364	3656	3364	3656	0.00
23/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3819	3626	3819	3626	0.00
23/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5408	5772	5408	5772	0.00
23/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2205	2085	2205	2085	0.00
23/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	166	333	166	333	0.00
23/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3398	3093	3398	3093	0.00
23/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5188	5672	5188	5672	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	33	46	33	46	0.00
23/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7991	8410	7991	8410	0.00
23/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1148	1082	1148	1082	0.00
23/04/2007	R201 On 03-May-07			Bond Future	7.7300	7.7100	109.0945	109.2123	0.00
23/04/2007	R201 On 02-August-07			Bond Future	7.6700	7.6500	107.1040	107.2193	0.00
23/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	44124	45302	44124	45302	0.00
23/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	48320	49456	48320	49456	0.00
23/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1832	1815	1832	1815	0.00
23/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	55200	56378	55200	56378	0.00
23/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	58345	59497	58345	59497	0.00
23/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1044	1042	1044	1042	0.00
23/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	57944	59123	57944	59123	0.00
23/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60885	62039	60885	62039	0.00
23/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	903	904	903	904	0.00
23/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	60680	61858	60680	61858	0.00
23/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63435	64591	63435	64591	0.00
23/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	782	784	782	784	0.00
23/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	71526	72704	71526	72704	0.00
23/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73682	74841	73682	74841	0.00
23/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	434	440	434	440	0.00
23/04/2007	R203 On 03-May-07			Bond Future	7.6300	7.5970	105.5924	105.8182	0.00
23/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5340	108.0101	108.2406	0.00
23/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	60984	63242	60984	63242	0.00
23/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	66200	68430	66200	68430	0.00
23/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1732	1657	1732	1657	0.00
23/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	74305	76564	74305	76564	0.00
23/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	78573	80842	78573	80842	0.00
23/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	982	945	982	945	0.00
23/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	77598	79857	77598	79857	0.00
23/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	81686	83960	81686	83960	0.00
23/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	849	819	849	819	0.00
23/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	80877	83135	80877	83135	0.00
23/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	84778	87059	84778	87059	0.00
23/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	711	687	711	687	0.00
23/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	93843	96101	93843	96101	0.00
23/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	97184	99479	97184	99479	0.00
23/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	337	327	337	327	0.00
23/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.5880	105.9226	106.1638	0.00
23/04/2007	R204 On 02-August-07			Bond Future	7.5600	7.5320	104.3072	104.5464	0.00
23/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	65516	67932	65516	67932	0.00
23/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1	4	1	4	0.00
23/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	72401	74696	72401	74696	0.00
23/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3447	3350	3447	3350	0.00
23/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	79605	82018	79605	82018	0.00
23/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	84893	87235	84893	87235	0.00
23/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2021	1972	2021	1972	0.00
23/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	83085	85497	83085	85497	0.00
23/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	88065	90416	88065	90416	0.00
23/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1757	1716	1757	1716	0.00
23/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	86547	88959	86547	88959	0.00
23/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	91252	93610	91252	93610	0.00
23/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1523	1489	1523	1489	0.00
23/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	100225	102637	100225	102637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	104082	106460	104082	106460	0.00
23/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	836	822	836	822	0.00
23/04/2007	R206 On 03-May-07			Bond Future	7.7400	7.7110	101.1050	101.2379	0.00
23/04/2007	R206 On 02-August-07			Bond Future	7.6600	7.6350	99.6498	99.7845	0.00
23/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4101	5360	4101	5360	0.00
23/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	3438	3367	3438	3367	0.00
23/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13987	14929	13987	14929	0.00
23/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9613	9209	9613	9209	0.00
23/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	13651	15071	13651	15071	0.00
23/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	327	417	327	417	0.00
23/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21789	22913	21789	22913	0.00
23/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5119	4896	5119	4896	0.00
23/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	25791	27131	25791	27131	0.00
23/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	8	18	8	18	0.00
23/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31203	32447	31203	32447	0.00
23/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2425	2322	2425	2322	0.00
23/04/2007	R207 On 03-May-07			Bond Future	7.5500	7.5230	99.8335	100.0403	0.00
23/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.4700	98.4703	98.6837	0.00
23/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	71795	73864	71795	73864	0.00
23/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	75757	77866	75757	77866	0.00
23/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	666	641	666	641	0.00
23/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	85981	88050	85981	88050	0.00
23/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	89399	91525	89399	91525	0.00
23/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	266	258	266	258	0.00
23/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	89480	91549	89480	91549	0.00
23/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	92806	94934	92806	94934	0.00
23/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	209	203	209	203	0.00
23/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	92961	95030	92961	95030	0.00
23/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00

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23/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	96206	98336	96206	98336	0.00
23/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	163	159	163	159	0.00
23/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	106699	108768	106699	108768	0.00
23/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	109705	111838	109705	111838	0.00
23/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	57	56	57	56	0.00
23/04/2007	R209 On 03-May-07			Bond Future	7.1200	7.0950	90.0949	90.3185	0.00
23/04/2007	R209 On 02-August-07			Bond Future	7.0800	7.0550	92.1219	92.3468	314.00
23/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	2802	4334	2802	4334	0.00
23/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	15785	15079	15785	15079	0.00
23/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	20388	21793	20388	21793	0.00
23/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	28869	28025	28869	28025	0.00
23/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	17145	19676	17145	19676	0.00
23/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	2279	2574	2279	2574	0.00
23/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	34904	36688	34904	36688	0.00
23/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	15599	15133	15599	15133	0.00
23/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	98	305	98	305	0.00
23/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	42358	40327	42358	40327	0.00
23/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10360	11322	10360	11322	0.00
23/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	48047	46760	48047	46760	0.00
23/04/2007	TRT1 On 03-May-07			Index Future	253.3800	253.5590	253.3760	253.5590	500.00
23/04/2007	TRT1 On 02-August-07			Index Future	258.8400	259.0960	258.8370	259.0960	0.00
24/04/2007	ALBI On 07-February-08			Index Future	273.6300	274.0720	273.6280	274.0720	0.00
24/04/2007	ALBI On 03-May-07			Index Future	255.1300	255.5820	255.1340	255.5820	0.00
24/04/2007	ALBI On 02-August-07			Index Future	261.0200	261.4730	261.0170	261.4730	0.00
24/04/2007	ALBI On 01-November-07			Index Future	267.0300	267.4810	267.0280	267.4810	0.00
24/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	198570	202836	198570	202836	0.00
24/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	2290	2116	2290	2116	0.00
24/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	14894	18585	14894	18585	0.00
24/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	3554	2765	3554	2765	0.00
24/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	75357	79358	75357	79358	0.00
24/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	5187	4628	5187	4628	0.00
24/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	133866	138081	133866	138081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	3586	3271	3586	3271	0.00
24/04/2007	CRD1 On 03-May-07			Index Future	109.2200	109.5320	109.2160	109.5320	0.00
24/04/2007	CRD1 On 02-August-07			Index Future	111.5700	111.8930	111.5700	111.8930	10.00
24/04/2007	GOVI On 07-February-08			jGovi	273.8200	274.0900	273.8200	274.0900	0.00
24/04/2007	GOVI On 03-May-07			jGovi	256.1400	256.4195	256.1395	256.4195	30.00
24/04/2007	GOVI On 02-August-07			jGovi	261.6600	261.9465	261.6610	261.9465	117.00
24/04/2007	GOVI On 01-November-07			jGovi	267.5100	267.8010	267.5080	267.8010	59.00
24/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	104304	106470	104304	106470	0.00
24/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	16104	15570	16104	15570	0.00
24/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	211395	214195	211395	214195	0.00
24/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
24/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	211610	214465	211610	214465	0.00
24/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
24/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	52252	54152	52252	54152	0.00
24/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	27172	26142	27172	26142	0.00
24/04/2007	ILBI On 03-May-07			Index Future	276.0500	276.0700	276.0460	276.0700	0.00
24/04/2007	ILBI On 02-August-07			Index Future	282.4100	282.4330	282.4110	282.4330	0.00
24/04/2007	J153 On 31-August-10			jSwap	8.8300	8.8050	0.0396	0.0390	0.00
24/04/2007	J157 On 15-September-15			jSwap	8.3400	8.3160	0.0548	0.0562	0.00
24/04/2007	J186 On 21-December-26			jSwap	7.8300	7.8010	0.0334	0.0306	0.00
24/04/2007	J201 On 22-December-14			jSwap	8.4200	8.4000	0.0540	0.0528	0.00
24/04/2007	J203 On 15-September-17			jSwap	8.2300	8.2070	0.0504	0.0491	0.00
24/04/2007	J204 On 21-December-18			jSwap	8.1900	8.1720	0.0529	0.0518	0.00
24/04/2007	J207 On 15-January-20			jSwap	8.1200	8.1050	0.0098	0.0085	0.00
24/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1710	0.0000	0.0000	0.00
24/04/2007	JFRA On 07-February-08			jFra	9.1400	9.1220	0.0223	0.0222	0.00
24/04/2007	JFRA On 03-May-07			jFra	9.2300	9.2280	0.0225	0.0225	0.00
24/04/2007	JFRA On 02-August-07			jFra	9.2500	9.2330	0.0225	0.0225	0.00
24/04/2007	JFRA On 01-November-07			jFra	9.2000	9.1700	0.0241	0.0240	0.00
24/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19773	19786	19773	19786	0.00
24/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15794	15840	15794	15840	0.00
24/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4217	4212	4217	4212	0.00
24/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	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
24/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4284	4234	4284	4234	0.00
24/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	9	10	9	10	0.00
24/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4516	4448	4516	4448	0.00
24/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	67	72	67	72	0.00
24/04/2007	JN02 On 03-May-07			jNote	8.9900	8.9730	0.1637	0.1634	0.00
24/04/2007	JN02 On 02-August-07			jNote	8.8900	8.8730	0.1620	0.1617	0.00
24/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	1328	1381	1328	1381	0.00
24/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	6047	6428	6047	6428	0.00
24/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7533	7447	7533	7447	0.00
24/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14060	14321	14060	14321	0.00
24/04/2007	JN05 On 03-May-07			jNote	8.4900	8.4720	0.3414	0.3408	0.00
24/04/2007	JN05 On 02-August-07			jNote	8.4200	8.3990	0.3392	0.3385	0.00
24/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	0	0	0	0	0.00
24/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	30561	31298	30561	31298	0.00
24/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1326	1264	1326	1264	0.00
24/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34768	35568	34768	35568	0.00
24/04/2007	JN10 On 03-May-07			jNote	8.1500	8.1260	0.5486	0.5477	0.00
24/04/2007	JN10 On 02-August-07			jNote	8.0900	8.0710	0.5465	0.5455	0.00
24/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
24/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	57515	58911	57515	58911	0.00
24/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	106	95	106	95	0.00
24/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	61429	62890	61429	62890	0.00
24/04/2007	JROD On 30-April-07			jRod	8.6600	8.6600	0.0018	0.0018	0.00
24/04/2007	JROD On 31-May-07			jRod	8.7600	8.7610	0.0021	0.0021	0.00
24/04/2007	JROD On 29-June-07			jRod	8.9600	8.9670	0.0026	0.0026	0.00
24/04/2007	JROD On 31-July-07			jRod	8.9500	8.9480	0.0048	0.0049	0.00
24/04/2007	JROD On 31-August-07			jRod	9.0700	9.0720	0.0055	0.0055	0.00
24/04/2007	JROD On 28-September-07			jRod	9.1900	9.1910	0.0060	0.0060	0.00
24/04/2007	JROD On 31-October-07			jRod	9.1000	9.0960	0.0082	0.0082	0.00
24/04/2007	JROD On 30-November-07			jRod	9.1800	9.1730	0.0088	0.0088	0.00
24/04/2007	JROD On 31-December-07			jRod	9.2700	9.2610	0.0094	0.0094	0.00
24/04/2007	OTH1 On 03-May-07			Index Future	252.6100	252.8920	252.6090	252.8920	0.00
24/04/2007	OTH1 On 02-August-07			Index Future	258.0600	258.3430	258.0550	258.3430	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2007	R153 On 03-May-07			Bond Future	8.0700	8.0550	116.5068	116.5379	366.00
24/04/2007	R153 On 02-August-07			Bond Future	8.0100	8.0000	118.9661	118.9950	0.00
24/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13441	13756	13441	13756	0.00
24/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	16	21	16	21	0.00
24/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16508	16761	16508	16761	0.00
24/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2442	2405	2442	2405	0.00
24/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	22567	22878	22567	22878	0.00
24/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19530	19842	19530	19842	0.00
24/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	1	1	1	1	0.00
24/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21245	21514	21245	21514	0.00
24/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1502	1481	1502	1481	0.00
24/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21050	21361	21050	21361	0.00
24/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22482	22753	22482	22753	0.00
24/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1324	1307	1324	1307	0.00
24/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23735	24009	23735	24009	0.00
24/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1166	1151	1166	1151	0.00
24/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	28609	28920	28609	28920	0.00
24/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28882	29163	28882	29163	0.00
24/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	691	683	691	683	0.00
24/04/2007	R157 On 03-May-07			Bond Future	7.7100	7.6850	137.1700	137.3188	477.00
24/04/2007	R157 On 02-August-07			Bond Future	7.6600	7.6400	140.0850	140.2304	0.00
24/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	594	906	594	906	75.00
24/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	15948	14772	15948	14772	0.00
24/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	61623	62973	61623	62973	0.00
24/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2393	2289	2393	2289	0.00
24/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	21934	23421	21934	23421	0.00
24/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	239	239	239	239	60.00
24/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	57415	58903	57415	58903	0.00
24/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	91862	93350	91862	93350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	71344	72832	71344	72832	0.00
24/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	74206	75599	74206	75599	0.00
24/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1387	1326	1387	1326	0.00
24/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	74795	76283	74795	76283	0.00
24/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	77392	78794	77392	78794	0.00
24/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1206	1154	1206	1154	0.00
24/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	78233	79721	78233	79721	0.00
24/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	80559	81969	80559	81969	0.00
24/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1018	973	1018	973	0.00
24/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	93342	94773	93342	94773	0.00
24/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	497	475	497	475	0.00
24/04/2007	R186 On 03-May-07			Bond Future	7.4300	7.3990	135.4585	135.7998	0.00
24/04/2007	R186 On 02-August-07			Bond Future	7.3800	7.3510	133.2470	133.5881	0.00
24/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	98071	101484	98071	101484	0.00
24/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	106725	109912	106725	109912	0.00
24/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3301	3077	3301	3077	0.00
24/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	120198	123611	120198	123611	0.00
24/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	127281	130562	127281	130562	0.00
24/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1870	1740	1870	1740	0.00
24/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	131030	134443	131030	134443	0.00
24/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	132431	135729	132431	135729	0.00
24/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1618	1506	1618	1506	0.00
24/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	137534	140849	137534	140849	0.00
24/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1357	1261	1357	1261	0.00
24/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	152246	155659	152246	155659	0.00
24/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00

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24/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	157914	161277	157914	161277	0.00
24/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	647	599	647	599	0.00
24/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	125633	129046	125633	129046	0.00
24/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R196 On 03-May-07			Bond Future	8.4600	8.4420	104.3959	104.4194	0.00
24/04/2007	R196 On 02-August-07			Bond Future	8.3000	8.2810	106.7901	106.8121	0.00
24/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1456	1657	1456	1657	0.00
24/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	718	684	718	684	0.00
24/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3242	3364	3242	3364	0.00
24/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3916	3819	3916	3819	0.00
24/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5252	5408	5252	5408	0.00
24/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2268	2205	2268	2205	0.00
24/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	115	166	115	166	0.00
24/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3581	3398	3581	3398	0.00
24/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	4951	5188	4951	5188	0.00
24/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	30	33	30	33	0.00
24/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7808	7991	7808	7991	0.00
24/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1184	1148	1184	1148	0.00
24/04/2007	R201 On 03-May-07			Bond Future	7.7500	7.7300	108.9769	109.0945	0.00
24/04/2007	R201 On 02-August-07			Bond Future	7.6900	7.6700	106.9888	107.1040	0.00
24/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	42947	44124	42947	44124	0.00
24/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	47254	48320	47254	48320	0.00
24/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1917	1832	1917	1832	0.00
24/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	54023	55200	54023	55200	0.00
24/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	57242	58345	57242	58345	0.00
24/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1092	1044	1092	1044	0.00
24/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	56768	57944	56768	57944	0.00
24/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	59776	60885	59776	60885	0.00
24/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	945	903	945	903	0.00
24/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	59503	60680	59503	60680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	62320	63435	62320	63435	0.00
24/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	818	782	818	782	0.00
24/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	70349	71526	70349	71526	0.00
24/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	72550	73682	72550	73682	0.00
24/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	454	434	454	434	0.00
24/04/2007	R203 On 03-May-07			Bond Future	7.6500	7.6280	105.4325	105.5924	0.00
24/04/2007	R203 On 02-August-07			Bond Future	7.5900	7.5660	107.8448	108.0101	0.00
24/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	59385	60984	59385	60984	0.00
24/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	64646	66200	64646	66200	0.00
24/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1830	1732	1830	1732	0.00
24/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	72707	74305	72707	74305	0.00
24/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	76977	78573	76977	78573	0.00
24/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1038	982	1038	982	0.00
24/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	76000	77598	76000	77598	0.00
24/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	80081	81686	80081	81686	0.00
24/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	898	849	898	849	0.00
24/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	79278	80877	79278	80877	0.00
24/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	83166	84778	83166	84778	0.00
24/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	753	711	753	711	0.00
24/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	92244	93843	92244	93843	0.00
24/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	95551	97184	95551	97184	0.00
24/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	357	337	357	337	0.00
24/04/2007	R204 On 03-May-07			Bond Future	7.6400	7.6190	105.7519	105.9226	0.00
24/04/2007	R204 On 02-August-07			Bond Future	7.5900	7.5630	104.1303	104.3072	0.00
24/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	63809	65516	63809	65516	0.00
24/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	70778	72401	70778	72401	0.00
24/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3594	3447	3594	3447	0.00
24/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	77898	79605	77898	79605	0.00
24/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	83213	84893	83213	84893	0.00
24/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2111	2021	2111	2021	0.00
24/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	81377	83085	81377	83085	0.00
24/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	86374	88065	86374	88065	0.00
24/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1835	1757	1835	1757	0.00
24/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	84839	86547	84839	86547	0.00
24/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	89551	91252	89551	91252	0.00
24/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1591	1523	1591	1523	0.00
24/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	98518	100225	98518	100225	0.00
24/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	102351	104082	102351	104082	0.00
24/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	874	836	874	836	0.00
24/04/2007	R206 On 03-May-07			Bond Future	7.7600	7.7370	100.9875	101.1050	0.00
24/04/2007	R206 On 02-August-07			Bond Future	7.6900	7.6620	99.5352	99.6498	0.00
24/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	3316	4101	3316	4101	0.00
24/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	3826	3438	3826	3438	0.00
24/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13291	13987	13291	13987	0.00
24/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	10063	9613	10063	9613	0.00
24/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	12499	13651	12499	13651	0.00
24/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	349	327	349	327	0.00
24/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	20920	21789	20920	21789	0.00
24/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	5395	5119	5395	5119	0.00
24/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	24616	25791	24616	25791	0.00
24/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	7	8	7	8	0.00
24/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	30206	31203	30206	31203	0.00
24/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2573	2425	2573	2425	0.00
24/04/2007	R207 On 03-May-07			Bond Future	7.5700	7.5490	99.6589	99.8335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2007	R207 On 02-August-07			Bond Future	7.5200	7.4970	98.2968	98.4703	0.00
24/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	70050	71795	70050	71795	0.00
24/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	74071	75757	74071	75757	0.00
24/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	714	666	714	666	0.00
24/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	84236	85981	84236	85981	0.00
24/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	87685	89399	87685	89399	0.00
24/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	287	266	287	266	0.00
24/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	87735	89480	87735	89480	0.00
24/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	91087	92806	91087	92806	0.00
24/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	225	209	225	209	0.00
24/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	91215	92961	91215	92961	0.00
24/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	94484	96206	94484	96206	0.00
24/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	175	163	175	163	0.00
24/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	104953	106699	104953	106699	0.00
24/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	107975	109705	107975	109705	0.00
24/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	61	57	61	57	0.00
24/04/2007	R209 On 03-May-07			Bond Future	7.1500	7.1150	89.7611	90.0949	0.00
24/04/2007	R209 On 02-August-07			Bond Future	7.1100	7.0750	91.7862	92.1219	314.00
24/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	1791	2802	1791	2802	0.00
24/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	18112	15785	18112	15785	0.00
24/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	18769	20388	18769	20388	0.00
24/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30607	28869	30607	28869	0.00
24/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	14286	17145	14286	17145	0.00
24/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	2759	2279	2759	2279	0.00
24/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	32682	34904	32682	34904	0.00
24/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	16734	15599	16734	15599	0.00
24/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	38	98	38	98	0.00
24/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	45635	42358	45635	42358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	9342	10360	9342	10360	0.00
24/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	50386	48047	50386	48047	0.00
24/04/2007	TRT1 On 03-May-07			Index Future	253.1000	253.3760	253.0950	253.3760	0.00
24/04/2007	TRT1 On 02-August-07			Index Future	258.5500	258.8370	258.5510	258.8370	500.00
25/04/2007	ALBI On 07-February-08			Index Future	274.5500	273.6280	274.5510	273.6280	0.00
25/04/2007	ALBI On 03-May-07			Index Future	256.0000	255.1340	256.0030	255.1340	0.00
25/04/2007	ALBI On 02-August-07			Index Future	261.9200	261.0170	261.9200	261.0170	0.00
25/04/2007	ALBI On 01-November-07			Index Future	267.9500	267.0280	267.9460	267.0280	0.00
25/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	207398	198570	207398	198570	0.00
25/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	1888	2290	1888	2290	0.00
25/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	21428	14894	21428	14894	0.00
25/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	1398	3554	1398	3554	0.00
25/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	83132	75357	83132	75357	0.00
25/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	3932	5187	3932	5187	0.00
25/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	142335	133866	142335	133866	0.00
25/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	2875	3586	2875	3586	0.00
25/04/2007	CRD1 On 03-May-07			Index Future	109.4000	109.2160	109.4020	109.2160	0.00
25/04/2007	CRD1 On 02-August-07			Index Future	111.7600	111.5700	111.7610	111.5700	10.00
25/04/2007	GOVI On 07-February-08			jGovi	274.7900	273.8200	274.7880	273.8200	0.00
25/04/2007	GOVI On 03-May-07			jGovi	256.8300	256.1395	256.8330	256.1395	30.00
25/04/2007	GOVI On 02-August-07			jGovi	262.3700	261.6610	262.3700	261.6610	118.00
25/04/2007	GOVI On 01-November-07			jGovi	268.2300	267.5080	268.2325	267.5080	59.00
25/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	111867	104304	111867	104304	0.00
25/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	13987	16104	13987	16104	0.00
25/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	218330	211395	218330	211395	0.00
25/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
25/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	218700	211610	218700	211610	0.00
25/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
25/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	56677	52252	56677	52252	0.00
25/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	24352	27172	24352	27172	0.00
25/04/2007	ILBI On 03-May-07			Index Future	275.9100	276.0460	275.9130	276.0460	0.00
25/04/2007	ILBI On 02-August-07			Index Future	282.2900	282.4110	282.2890	282.4110	0.00
25/04/2007	J153 On 31-August-10			jSwap	8.7800	8.8250	0.0383	0.0396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2007	J157 On 15-September-15			jSwap	8.2900	8.3390	0.0581	0.0548	0.00
25/04/2007	J186 On 21-December-26			jSwap	7.7800	7.8290	0.0284	0.0334	0.00
25/04/2007	J201 On 22-December-14			jSwap	8.3700	8.4210	0.0512	0.0540	0.00
25/04/2007	J203 On 15-September-17			jSwap	8.1800	8.2260	0.0473	0.0504	0.00
25/04/2007	J204 On 21-December-18			jSwap	8.1500	8.1880	0.0502	0.0529	0.00
25/04/2007	J207 On 15-January-20			jSwap	8.0900	8.1210	0.0070	0.0098	0.00
25/04/2007	JBAR On 21-December-05			jBar	9.2000	9.1750	0.0000	0.0000	0.00
25/04/2007	JFRA On 07-February-08			jFra	9.1100	9.1350	0.0222	0.0223	0.00
25/04/2007	JFRA On 03-May-07			jFra	9.2500	9.2300	0.0225	0.0225	0.00
25/04/2007	JFRA On 02-August-07			jFra	9.2500	9.2540	0.0225	0.0225	0.00
25/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1980	0.0240	0.0241	0.00
25/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19707	19773	19707	19773	0.00
25/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15795	15794	15795	15794	0.00
25/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4259	4217	4259	4217	0.00
25/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
25/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4266	4284	4266	4284	0.00
25/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	9	9	9	9	0.00
25/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4456	4516	4456	4516	0.00
25/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	70	67	70	67	0.00
25/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9910	0.1634	0.1637	0.00
25/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8920	0.1615	0.1620	0.00
25/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	1097	1328	1097	1328	0.00
25/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	6143	6047	6143	6047	0.00
25/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7267	7533	7267	7533	0.00
25/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14342	14060	14342	14060	0.00
25/04/2007	JN05 On 03-May-07			jNote	8.4400	8.4900	0.3398	0.3414	0.00
25/04/2007	JN05 On 02-August-07			jNote	8.3700	8.4200	0.3375	0.3392	0.00
25/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	0	0	0	0	0.00
25/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32437	30561	32437	30561	0.00
25/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1105	1326	1105	1326	0.00
25/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36637	34768	36637	34768	0.00
25/04/2007	JN10 On 03-May-07			jNote	8.1000	8.1460	0.5464	0.5486	0.00
25/04/2007	JN10 On 02-August-07			jNote	8.0400	8.0920	0.5443	0.5465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
25/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60942	57515	60942	57515	0.00
25/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	70	106	70	106	0.00
25/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64915	61429	64915	61429	0.00
25/04/2007	JROD On 30-April-07			jRod	8.6600	8.6590	0.0018	0.0018	0.00
25/04/2007	JROD On 31-May-07			jRod	8.7600	8.7570	0.0021	0.0021	0.00
25/04/2007	JROD On 29-June-07			jRod	8.9700	8.9610	0.0026	0.0026	0.00
25/04/2007	JROD On 31-July-07			jRod	8.9500	8.9460	0.0049	0.0048	0.00
25/04/2007	JROD On 31-August-07			jRod	9.0800	9.0720	0.0055	0.0055	0.00
25/04/2007	JROD On 28-September-07			jRod	9.1900	9.1930	0.0060	0.0060	0.00
25/04/2007	JROD On 31-October-07			jRod	9.1000	9.0990	0.0082	0.0082	0.00
25/04/2007	JROD On 30-November-07			jRod	9.1700	9.1770	0.0088	0.0088	0.00
25/04/2007	JROD On 31-December-07			jRod	9.2600	9.2650	0.0094	0.0094	0.00
25/04/2007	OTH1 On 03-May-07			Index Future	253.3500	252.6090	253.3470	252.6090	0.00
25/04/2007	OTH1 On 02-August-07			Index Future	258.8100	258.0550	258.8090	258.0550	15.00
25/04/2007	R153 On 03-May-07			Bond Future	8.0200	8.0650	116.6624	116.5068	366.00
25/04/2007	R153 On 02-August-07			Bond Future	7.9600	8.0100	119.1109	118.9661	0.00
25/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14985	13441	14985	13441	0.00
25/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	4	16	4	16	0.00
25/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17622	16508	17622	16508	0.00
25/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2108	2442	2108	2442	0.00
25/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	24123	22567	24123	22567	0.00
25/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	21086	19530	21086	19530	0.00
25/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	0	1	0	1	0.00
25/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22469	21245	22469	21245	0.00
25/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1277	1502	1277	1502	0.00
25/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	22606	21050	22606	21050	0.00
25/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23727	22482	23727	22482	0.00
25/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1122	1324	1122	1324	0.00
25/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	25001	23735	25001	23735	0.00
25/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	984	1166	984	1166	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	30165	28609	30165	28609	0.00
25/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	30214	28882	30214	28882	0.00
25/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	575	691	575	691	0.00
25/04/2007	R157 On 03-May-07			Bond Future	7.6500	7.7050	137.6170	137.1700	477.00
25/04/2007	R157 On 02-August-07			Bond Future	7.6100	7.6600	140.4853	140.0850	0.00
25/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	1048	594	1048	594	75.00
25/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	11932	15948	11932	15948	0.00
25/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	65206	61623	65206	61623	0.00
25/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1972	2393	1972	2393	0.00
25/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	26231	21934	26231	21934	0.00
25/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	66	239	66	239	60.00
25/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	61885	57415	61885	57415	0.00
25/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	96332	91862	96332	91862	0.00
25/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	75814	71344	75814	71344	0.00
25/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	77947	74206	77947	74206	0.00
25/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1125	1387	1125	1387	0.00
25/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	79265	74795	79265	74795	0.00
25/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	81164	77392	81164	77392	0.00
25/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	974	1206	974	1206	0.00
25/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	82703	78233	82703	78233	0.00
25/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	84362	80559	84362	80559	0.00
25/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	817	1018	817	1018	0.00
25/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	97238	93342	97238	93342	0.00
25/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	389	497	389	497	0.00
25/04/2007	R186 On 03-May-07			Bond Future	7.3500	7.4260	136.4608	135.4585	0.00
25/04/2007	R186 On 02-August-07			Bond Future	7.3000	7.3780	134.2870	133.2470	0.00
25/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	108095	98071	108095	98071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	116270	106725	116270	106725	0.00
25/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	2446	3301	2446	3301	0.00
25/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	130221	120198	130221	120198	0.00
25/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	137165	127281	137165	127281	0.00
25/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1354	1870	1354	1870	0.00
25/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	141054	131030	141054	131030	0.00
25/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	142378	132431	142378	132431	0.00
25/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1165	1618	1165	1618	0.00
25/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	147546	137534	147546	137534	0.00
25/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	969	1357	969	1357	0.00
25/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	162270	152246	162270	152246	0.00
25/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	168113	157914	168113	157914	0.00
25/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	446	647	446	647	0.00
25/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	135657	125633	135657	125633	0.00
25/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R196 On 03-May-07			Bond Future	8.3900	8.4560	104.5034	104.3959	0.00
25/04/2007	R196 On 02-August-07			Bond Future	8.2200	8.2960	106.9045	106.7901	0.00
25/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2147	1456	2147	1456	0.00
25/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	334	718	334	718	0.00
25/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3793	3242	3793	3242	0.00
25/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3323	3916	3323	3916	0.00
25/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5986	5252	5986	5252	0.00
25/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1859	2268	1859	2268	0.00
25/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	221	115	221	115	0.00
25/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2612	3581	2612	3581	0.00
25/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6002	4951	6002	4951	0.00
25/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	6	30	6	30	0.00
25/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8700	7808	8700	7808	0.00
25/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	933	1184	933	1184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2007	R201 On 03-May-07			Bond Future	7.7000	7.7500	109.3008	108.9769	0.00
25/04/2007	R201 On 02-August-07			Bond Future	7.6400	7.6900	107.3059	106.9888	0.00
25/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	46187	42947	46187	42947	0.00
25/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	50084	47254	50084	47254	0.00
25/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1577	1917	1577	1917	0.00
25/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	57263	54023	57263	54023	0.00
25/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	60203	57242	60203	57242	0.00
25/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	883	1092	883	1092	0.00
25/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	60007	56768	60007	56768	0.00
25/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	62762	59776	62762	59776	0.00
25/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	761	945	761	945	0.00
25/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	62743	59503	62743	59503	0.00
25/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	65328	62320	65328	62320	0.00
25/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	656	818	656	818	0.00
25/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	73589	70349	73589	70349	0.00
25/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	75625	72550	75625	72550	0.00
25/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	358	454	358	454	0.00
25/04/2007	R203 On 03-May-07			Bond Future	7.5800	7.6500	105.9350	105.4325	0.00
25/04/2007	R203 On 02-August-07			Bond Future	7.5200	7.5890	108.3706	107.8448	0.00
25/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	64410	59385	64410	59385	0.00
25/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	69478	64646	69478	64646	0.00
25/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1405	1830	1405	1830	0.00
25/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	77732	72707	77732	72707	0.00
25/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	81977	76977	81977	76977	0.00
25/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	781	1038	781	1038	0.00
25/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	81025	76000	81025	76000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	85113	80081	85113	80081	0.00
25/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	672	898	672	898	0.00
25/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	84303	79278	84303	79278	0.00
25/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	88231	83166	88231	83166	0.00
25/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	559	753	559	753	0.00
25/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	97269	92244	97269	92244	0.00
25/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	100709	95551	100709	95551	0.00
25/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	257	357	257	357	0.00
25/04/2007	R204 On 03-May-07			Bond Future	7.5700	7.6410	106.3277	105.7519	0.00
25/04/2007	R204 On 02-August-07			Bond Future	7.5100	7.5860	104.7243	104.1303	0.00
25/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	69566	63809	69566	63809	0.00
25/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	0	1	0	1	0.00
25/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	76017	70778	76017	70778	0.00
25/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2892	3594	2892	3594	0.00
25/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	83656	77898	83656	77898	0.00
25/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	88703	83213	88703	83213	0.00
25/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1661	2111	1661	2111	0.00
25/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	87135	81377	87135	81377	0.00
25/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	91915	86374	91915	86374	0.00
25/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1436	1835	1436	1835	0.00
25/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	90597	84839	90597	84839	0.00
25/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	95137	89551	95137	89551	0.00
25/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1237	1591	1237	1591	0.00
25/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	104275	98518	104275	98518	0.00
25/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	108081	102351	108081	102351	0.00
25/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	664	874	664	874	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2007	R206 On 03-May-07			Bond Future	7.6900	7.7600	101.3403	100.9875	0.00
25/04/2007	R206 On 02-August-07			Bond Future	7.6100	7.6850	99.8994	99.5352	0.00
25/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	5089	3316	5089	3316	0.00
25/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	2071	3826	2071	3826	0.00
25/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	15326	13291	15326	13291	0.00
25/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	8457	10063	8457	10063	0.00
25/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	15778	12499	15778	12499	0.00
25/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	100	349	100	349	0.00
25/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	23533	20920	23533	20920	0.00
25/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4367	5395	4367	5395	0.00
25/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	28138	24616	28138	24616	0.00
25/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	1	7	1	7	0.00
25/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	33271	30206	33271	30206	0.00
25/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1997	2573	1997	2573	0.00
25/04/2007	R207 On 03-May-07			Bond Future	7.5100	7.5710	100.1679	99.6589	0.00
25/04/2007	R207 On 02-August-07			Bond Future	7.4500	7.5190	98.8264	98.2968	0.00
25/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	75140	70050	75140	70050	0.00
25/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	79167	74071	79167	74071	0.00
25/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	515	714	515	714	0.00
25/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	89326	84236	89326	84236	0.00
25/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	92892	87685	92892	87685	0.00
25/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	198	287	198	287	0.00
25/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	92825	87735	92825	87735	0.00
25/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	96312	91087	96312	91087	0.00
25/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	154	225	154	225	0.00
25/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	96305	91215	96305	91215	0.00
25/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	99723	94484	99723	94484	0.00
25/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	119	175	119	175	0.00
25/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	110043	104953	110043	104953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	113248	107975	113248	107975	0.00
25/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	40	61	40	61	0.00
25/04/2007	R209 On 03-May-07			Bond Future	7.0700	7.1450	90.6557	89.7611	0.00
25/04/2007	R209 On 02-August-07			Bond Future	7.0300	7.1050	92.6292	91.7862	314.00
25/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	21383	14286	21383	14286	0.00
25/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	910	2759	910	2759	0.00
25/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	22553	18769	22553	18769	0.00
25/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	25960	30607	25960	30607	0.00
25/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	3750	1791	3750	1791	0.00
25/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	11125	18112	11125	18112	0.00
25/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	38000	32682	38000	32682	0.00
25/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	13620	16734	13620	16734	0.00
25/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	108	38	108	38	0.00
25/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	36760	45635	36760	45635	0.00
25/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11653	9342	11653	9342	0.00
25/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	44267	50386	44267	50386	0.00
25/04/2007	TRT1 On 03-May-07			Index Future	253.7800	253.0950	253.7800	253.0950	0.00
25/04/2007	TRT1 On 02-August-07			Index Future	259.2500	258.5510	259.2510	258.5510	500.00
26/04/2007	ALBI On 07-February-08			Index Future	274.5200	274.5510	274.5240	274.5510	0.00
26/04/2007	ALBI On 03-May-07			Index Future	255.9500	256.0030	255.9510	256.0030	0.00
26/04/2007	ALBI On 02-August-07			Index Future	261.8800	261.9200	261.8790	261.9200	0.00
26/04/2007	ALBI On 01-November-07			Index Future	267.9100	267.9460	267.9080	267.9460	0.00
26/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	207121	207398	207121	207398	0.00
26/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	1881	1888	1881	1888	0.00
26/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	20709	21428	20709	21428	0.00
26/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	1199	1398	1199	1398	0.00
26/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	82702	83132	82702	83132	0.00
26/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	3912	3932	3912	3932	0.00
26/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	141947	142335	141947	142335	0.00
26/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	2867	2875	2867	2875	0.00
26/04/2007	CRD1 On 03-May-07			Index Future	109.4000	109.4020	109.4030	109.4020	0.00
26/04/2007	CRD1 On 02-August-07			Index Future	111.7600	111.7610	111.7620	111.7610	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	GOVI On 07-February-08			jGovi	274.7500	274.7880	274.7520	274.7880	0.00
26/04/2007	GOVI On 03-May-07			jGovi	256.8600	256.8330	256.8605	256.8330	30.00
26/04/2007	GOVI On 02-August-07			jGovi	262.4000	262.3700	262.3985	262.3700	195.00
26/04/2007	GOVI On 01-November-07			jGovi	268.2600	268.2325	268.2605	268.2325	59.00
26/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	111520	111867	111520	111867	0.00
26/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	14000	13987	14000	13987	0.00
26/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	218605	218330	218605	218330	0.00
26/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
26/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	218985	218700	218985	218700	0.00
26/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
26/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	56761	56677	56761	56677	0.00
26/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	24156	24352	24156	24352	0.00
26/04/2007	ILBI On 03-May-07			Index Future	275.8500	275.9130	275.8510	275.9130	0.00
26/04/2007	ILBI On 02-August-07			Index Future	282.2400	282.2890	282.2400	282.2890	0.00
26/04/2007	J153 On 31-August-10			jSwap	8.7800	8.7800	0.0382	0.0383	0.00
26/04/2007	J157 On 15-September-15			jSwap	8.2800	8.2870	0.0583	0.0581	0.00
26/04/2007	J186 On 21-December-26			jSwap	7.7700	7.7790	0.0277	0.0284	0.00
26/04/2007	J201 On 22-December-14			jSwap	8.3700	8.3720	0.0509	0.0512	0.00
26/04/2007	J203 On 15-September-17			jSwap	8.1800	8.1790	0.0471	0.0473	0.00
26/04/2007	J204 On 21-December-18			jSwap	8.1400	8.1510	0.0496	0.0502	0.00
26/04/2007	J207 On 15-January-20			jSwap	8.0800	8.0870	0.0061	0.0070	0.00
26/04/2007	JBAR On 21-December-05			jBar	9.2100	9.1960	0.0000	0.0000	0.00
26/04/2007	JFRA On 07-February-08			jFra	9.1100	9.1080	0.0222	0.0222	0.00
26/04/2007	JFRA On 03-May-07			jFra	9.2600	9.2480	0.0226	0.0225	0.00
26/04/2007	JFRA On 02-August-07			jFra	9.2600	9.2470	0.0225	0.0225	0.00
26/04/2007	JFRA On 01-November-07			jFra	9.1900	9.1740	0.0241	0.0240	0.00
26/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19682	19707	19682	19707	0.00
26/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15760	15795	15760	15795	0.00
26/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4293	4259	4293	4259	0.00
26/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
26/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4285	4266	4285	4266	0.00
26/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	8	9	8	9	0.00
26/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4492	4456	4492	4456	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	67	70	67	70	0.00
26/04/2007	JN02 On 03-May-07			jNote	8.9800	8.9730	0.1635	0.1634	0.00
26/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8620	0.1616	0.1615	0.00
26/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	964	1097	964	1097	0.00
26/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	5938	6143	5938	6143	0.00
26/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7224	7267	7224	7267	0.00
26/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	14280	14342	14280	14342	0.00
26/04/2007	JN05 On 03-May-07			jNote	8.4300	8.4440	0.3393	0.3398	0.00
26/04/2007	JN05 On 02-August-07			jNote	8.3600	8.3690	0.3370	0.3375	0.00
26/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	0	0	0	0	0.00
26/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	32966	32437	32966	32437	0.00
26/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1035	1105	1035	1105	0.00
26/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	37139	36637	37139	36637	0.00
26/04/2007	JN10 On 03-May-07			jNote	8.1000	8.0970	0.5465	0.5464	0.00
26/04/2007	JN10 On 02-August-07			jNote	8.0400	8.0420	0.5443	0.5443	0.00
26/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
26/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	60948	60942	60948	60942	0.00
26/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	66	70	66	70	0.00
26/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	65055	64915	65055	64915	0.00
26/04/2007	JROD On 30-April-07			jRod	8.6600	8.6580	0.0000	0.0018	0.00
26/04/2007	JROD On 31-May-07			jRod	8.7600	8.7570	0.0028	0.0021	0.00
26/04/2007	JROD On 29-June-07			jRod	8.9700	8.9680	0.0032	0.0026	0.00
26/04/2007	JROD On 31-July-07			jRod	8.9500	8.9520	0.0055	0.0049	0.00
26/04/2007	JROD On 31-August-07			jRod	9.0800	9.0760	0.0062	0.0055	0.00
26/04/2007	JROD On 28-September-07			jRod	9.1900	9.1930	0.0066	0.0060	0.00
26/04/2007	JROD On 31-October-07			jRod	9.0900	9.0950	0.0088	0.0082	0.00
26/04/2007	JROD On 30-November-07			jRod	9.1600	9.1710	0.0093	0.0088	0.00
26/04/2007	JROD On 31-December-07			jRod	9.2500	9.2610	0.0099	0.0094	0.00
26/04/2007	OTH1 On 03-May-07			Index Future	253.3900	253.3470	253.3910	253.3470	0.00
26/04/2007	OTH1 On 02-August-07			Index Future	258.8500	258.8090	258.8540	258.8090	15.00
26/04/2007	R153 On 03-May-07			Bond Future	8.0200	8.0150	116.6468	116.6624	366.00
26/04/2007	R153 On 02-August-07			Bond Future	7.9700	7.9600	119.0964	119.1109	0.00
26/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14827	14985	14827	14985	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	2	4	2	4	0.00
26/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17480	17622	17480	17622	0.00
26/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2110	2108	2110	2108	0.00
26/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23967	24123	23967	24123	0.00
26/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	20930	21086	20930	21086	0.00
26/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22322	22469	22322	22469	0.00
26/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1276	1277	1276	1277	0.00
26/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	22450	22606	22450	22606	0.00
26/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23580	23727	23580	23727	0.00
26/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1120	1122	1120	1122	0.00
26/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24853	25001	24853	25001	0.00
26/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	982	984	982	984	0.00
26/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	30009	30165	30009	30165	0.00
26/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	30065	30214	30065	30214	0.00
26/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	571	575	571	575	0.00
26/04/2007	R157 On 03-May-07			Bond Future	7.6500	7.6450	137.5797	137.6170	477.00
26/04/2007	R157 On 02-August-07			Bond Future	7.6100	7.6050	140.4489	140.4853	0.00
26/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	810	1048	810	1048	75.00
26/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	12067	11932	12067	11932	0.00
26/04/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	6431	0	6431	0	96.00
26/04/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	33018	0	33018	0	0.00
26/04/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	22905	0	22905	0	0.00
26/04/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	12749	0	12749	0	86.00
26/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	64834	65206	64834	65206	0.00
26/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1965	1972	1965	1972	0.00
26/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	25836	26231	25836	26231	0.00
26/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	44	66	44	66	60.00
26/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	61512	61885	61512	61885	0.00
26/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	95959	96332	95959	96332	0.00
26/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	75441	75814	75441	75814	0.00
26/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	77575	77947	77575	77947	0.00
26/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1117	1125	1117	1125	0.00
26/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	78892	79265	78892	79265	0.00
26/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	80791	81164	80791	81164	0.00
26/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	967	974	967	974	0.00
26/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	82330	82703	82330	82703	0.00
26/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	83990	84362	83990	84362	0.00
26/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	810	817	810	817	0.00
26/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	96868	97238	96868	97238	0.00
26/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	384	389	384	389	0.00
26/04/2007	R186 On 03-May-07			Bond Future	7.3500	7.3470	136.4481	136.4608	0.00
26/04/2007	R186 On 02-August-07			Bond Future	7.3000	7.2960	134.2870	134.2870	6.00
26/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	107968	108095	107968	108095	0.00
26/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	116217	116270	116217	116270	0.00
26/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	2393	2446	2393	2446	0.00
26/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	130094	130221	130094	130221	0.00
26/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	137129	137165	137129	137165	0.00
26/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1319	1354	1319	1354	0.00
26/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	140926	141054	140926	141054	0.00
26/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	142346	142378	142346	142378	0.00
26/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1133	1165	1133	1165	0.00
26/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	147518	147546	147518	147546	0.00
26/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	941	969	941	969	0.00
26/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	162143	162270	162143	162270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	168097	168113	168097	168113	0.00
26/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	430	446	430	446	0.00
26/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	135529	135657	135529	135657	0.00
26/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R196 On 03-May-07			Bond Future	8.4000	8.3920	104.4917	104.5034	0.00
26/04/2007	R196 On 02-August-07			Bond Future	8.2200	8.2180	106.8986	106.9045	0.00
26/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2008	2147	2008	2147	0.00
26/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	312	334	312	334	0.00
26/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3744	3793	3744	3793	0.00
26/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3333	3323	3333	3323	0.00
26/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5930	5986	5930	5986	0.00
26/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1861	1859	1861	1859	0.00
26/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	165	221	165	221	0.00
26/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2674	2612	2674	2612	0.00
26/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5882	6002	5882	6002	0.00
26/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	4	6	4	6	0.00
26/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8641	8700	8641	8700	0.00
26/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	932	933	932	933	0.00
26/04/2007	R201 On 03-May-07			Bond Future	7.7000	7.6950	109.2713	109.3008	0.00
26/04/2007	R201 On 02-August-07			Bond Future	7.6400	7.6350	107.2770	107.3059	0.00
26/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	45892	46187	45892	46187	0.00
26/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	49790	50084	49790	50084	0.00
26/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1572	1577	1572	1577	0.00
26/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	56968	57263	56968	57263	0.00
26/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	59909	60203	59909	60203	0.00
26/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	877	883	877	883	0.00
26/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	59712	60007	59712	60007	0.00
26/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	62467	62762	62467	62762	0.00
26/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	755	761	755	761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	62448	62743	62448	62743	0.00
26/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	65034	65328	65034	65328	0.00
26/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	650	656	650	656	0.00
26/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	73294	73589	73294	73589	0.00
26/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	75332	75625	75332	75625	0.00
26/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	354	358	354	358	0.00
26/04/2007	R203 On 03-May-07			Bond Future	7.5900	7.5810	105.8912	105.9350	0.00
26/04/2007	R203 On 02-August-07			Bond Future	7.5200	7.5160	108.3272	108.3706	0.00
26/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	63972	64410	63972	64410	0.00
26/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	69043	69478	69043	69478	0.00
26/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1403	1405	1403	1405	0.00
26/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	77293	77732	77293	77732	0.00
26/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	81540	81977	81540	81977	0.00
26/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	777	781	777	781	0.00
26/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	80586	81025	80586	81025	0.00
26/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	84676	85113	84676	85113	0.00
26/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	668	672	668	672	0.00
26/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	83865	84303	83865	84303	0.00
26/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	87793	88231	87793	88231	0.00
26/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	555	559	555	559	0.00
26/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	96831	97269	96831	97269	0.00
26/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	100272	100709	100272	100709	0.00
26/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	254	257	254	257	0.00
26/04/2007	R204 On 03-May-07			Bond Future	7.5700	7.5670	106.2886	106.3277	0.00
26/04/2007	R204 On 02-August-07			Bond Future	7.5100	7.5090	104.6856	104.7243	0.00
26/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	69175	69566	69175	69566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	75615	76017	75615	76017	0.00
26/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2877	2892	2877	2892	0.00
26/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	83265	83656	83265	83656	0.00
26/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	88303	88703	88303	88703	0.00
26/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1647	1661	1647	1661	0.00
26/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	86745	87135	86745	87135	0.00
26/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	91515	91915	91515	91915	0.00
26/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1423	1436	1423	1436	0.00
26/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	90207	90597	90207	90597	0.00
26/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	94738	95137	94738	95137	0.00
26/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1225	1237	1225	1237	0.00
26/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	103885	104275	103885	104275	0.00
26/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	107685	108081	107685	108081	0.00
26/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	655	664	655	664	0.00
26/04/2007	R206 On 03-May-07			Bond Future	7.7000	7.6910	101.3096	101.3403	0.00
26/04/2007	R206 On 02-August-07			Bond Future	7.6200	7.6120	99.8744	99.8994	0.00
26/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4688	5089	4688	5089	0.00
26/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	1978	2071	1978	2071	0.00
26/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	15120	15326	15120	15326	0.00
26/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	8500	8457	8500	8457	0.00
26/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	15444	15778	15444	15778	0.00
26/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	74	100	74	100	0.00
26/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	23298	23533	23298	23533	0.00
26/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4382	4367	4382	4367	0.00
26/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	27830	28138	27830	28138	0.00
26/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	0	1	0	1	0.00
26/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	33022	33271	33022	33271	0.00
26/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1998	1997	1998	1997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	R207 On 03-May-07			Bond Future	7.5100	7.5070	100.1599	100.1679	0.00
26/04/2007	R207 On 02-August-07			Bond Future	7.4500	7.4520	98.8264	98.8264	0.00
26/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	75060	75140	75060	75140	0.00
26/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	79152	79167	79152	79167	0.00
26/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	500	515	500	515	0.00
26/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	89246	89326	89246	89326	0.00
26/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	92884	92892	92884	92892	0.00
26/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	191	198	191	198	0.00
26/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	92745	92825	92745	92825	0.00
26/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	96306	96312	96306	96312	0.00
26/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	148	154	148	154	0.00
26/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	96226	96305	96226	96305	0.00
26/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	99718	99723	99718	99723	0.00
26/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	114	119	114	119	0.00
26/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	109964	110043	109964	110043	0.00
26/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	113246	113248	113246	113248	0.00
26/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	38	40	38	40	0.00
26/04/2007	R209 On 03-May-07			Bond Future	7.0600	7.0650	90.7121	90.6557	0.00
26/04/2007	R209 On 02-August-07			Bond Future	7.0300	7.0300	92.6859	92.6292	314.00
26/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	3539	3750	3539	3750	0.00
26/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	10350	11125	10350	11125	0.00
26/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	22709	22553	22709	22553	0.00
26/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	25550	25960	25550	25960	0.00
26/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	21698	21383	21698	21383	0.00
26/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	661	910	661	910	0.00
26/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	38270	38000	38270	38000	0.00
26/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	13324	13620	13324	13620	0.00
26/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	74	108	74	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	36162	36760	36162	36760	0.00
26/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11721	11653	11721	11653	0.00
26/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	43768	44267	43768	44267	0.00
26/04/2007	TRT1 On 03-May-07			Index Future	253.8100	253.7800	253.8070	253.7800	0.00
26/04/2007	TRT1 On 02-August-07			Index Future	259.2800	259.2510	259.2790	259.2510	500.00
30/04/2007	ALBI On 07-February-08			Index Future	274.4500	274.5240	274.4530	274.5240	0.00
30/04/2007	ALBI On 03-May-07			Index Future	255.8700	255.9510	255.8690	255.9510	0.00
30/04/2007	ALBI On 02-August-07			Index Future	261.7800	261.8790	261.7820	261.8790	0.00
30/04/2007	ALBI On 01-November-07			Index Future	267.8200	267.9080	267.8220	267.9080	0.00
30/04/2007	ALBI On 07-February-08	254.00	Call	Index Future	206368	207121	206368	207121	0.00
30/04/2007	ALBI On 07-February-08	254.00	Put	Index Future	1838	1881	1838	1881	0.00
30/04/2007	ALBI On 03-May-07	254.00	Call	Index Future	18948	20709	18948	20709	0.00
30/04/2007	ALBI On 03-May-07	254.00	Put	Index Future	258	1199	258	1199	0.00
30/04/2007	ALBI On 02-August-07	254.00	Call	Index Future	81572	82702	81572	82702	0.00
30/04/2007	ALBI On 02-August-07	254.00	Put	Index Future	3752	3912	3752	3912	0.00
30/04/2007	ALBI On 01-November-07	254.00	Call	Index Future	141012	141947	141012	141947	0.00
30/04/2007	ALBI On 01-November-07	254.00	Put	Index Future	2792	2867	2792	2867	0.00
30/04/2007	CRD1 On 03-May-07			Index Future	109.3700	109.4030	109.3680	109.4030	0.00
30/04/2007	CRD1 On 02-August-07			Index Future	111.7300	111.7620	111.7260	111.7620	10.00
30/04/2007	GOVI On 07-February-08			jGovi	274.4800	274.7520	274.4770	274.7520	0.00
30/04/2007	GOVI On 03-May-07			jGovi	256.6700	256.8605	256.6730	256.8605	30.00
30/04/2007	GOVI On 02-August-07			jGovi	262.2100	262.3985	262.2070	262.3985	195.00
30/04/2007	GOVI On 01-November-07			jGovi	268.0700	268.2605	268.0650	268.2605	59.00
30/04/2007	GOVI On 07-February-08	265.00	Call	jGovi	109089	111520	109089	111520	0.00
30/04/2007	GOVI On 07-February-08	265.00	Put	jGovi	14319	14000	14319	14000	0.00
30/04/2007	GOVI On 03-May-07	235.00	Call	jGovi	216730	218605	216730	218605	0.00
30/04/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
30/04/2007	GOVI On 02-August-07	240.50	Call	jGovi	217070	218985	217070	218985	0.00
30/04/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
30/04/2007	GOVI On 01-November-07	265.00	Call	jGovi	55131	56761	55131	56761	0.00
30/04/2007	GOVI On 01-November-07	265.00	Put	jGovi	24481	24156	24481	24156	0.00
30/04/2007	ILBI On 03-May-07			Index Future	275.7900	275.8510	275.7880	275.8510	0.00
30/04/2007	ILBI On 02-August-07			Index Future	282.1600	282.2400	282.1610	282.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	J153 On 31-August-10			jSwap	8.8200	8.7770	0.0396	0.0382	0.00
30/04/2007	J157 On 15-September-15			jSwap	8.3300	8.2840	0.0552	0.0583	0.00
30/04/2007	J186 On 21-December-26			jSwap	7.8200	7.7720	0.0326	0.0277	0.00
30/04/2007	J201 On 22-December-14			jSwap	8.4100	8.3670	0.0535	0.0509	0.00
30/04/2007	J203 On 15-September-17			jSwap	8.2300	8.1770	0.0506	0.0471	0.00
30/04/2007	J204 On 21-December-18			jSwap	8.1900	8.1430	0.0535	0.0496	0.00
30/04/2007	J207 On 15-January-20			jSwap	8.1300	8.0760	0.0104	0.0061	0.00
30/04/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
30/04/2007	JFRA On 07-February-08			jFra	9.1400	9.1120	0.0223	0.0222	0.00
30/04/2007	JFRA On 03-May-07			jFra	9.2300	9.2620	0.0225	0.0226	0.00
30/04/2007	JFRA On 02-August-07			jFra	9.2800	9.2550	0.0226	0.0225	0.00
30/04/2007	JFRA On 01-November-07			jFra	9.2100	9.1890	0.0241	0.0241	0.00
30/04/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19600	19682	19600	19682	0.00
30/04/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15600	15760	15600	15760	0.00
30/04/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4223	4293	4223	4293	0.00
30/04/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
30/04/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4337	4285	4337	4285	0.00
30/04/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	7	8	7	8	0.00
30/04/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4546	4492	4546	4492	0.00
30/04/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	60	67	60	67	0.00
30/04/2007	JN02 On 03-May-07			jNote	9.0100	8.9770	0.1640	0.1635	0.00
30/04/2007	JN02 On 02-August-07			jNote	8.9100	8.8630	0.1623	0.1616	0.00
30/04/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	406	964	406	964	0.00
30/04/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	4778	5938	4778	5938	0.00
30/04/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7333	7224	7333	7224	0.00
30/04/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	13585	14280	13585	14280	0.00
30/04/2007	JN05 On 03-May-07			jNote	8.4800	8.4310	0.3410	0.3393	0.00
30/04/2007	JN05 On 02-August-07			jNote	8.4100	8.3550	0.3387	0.3370	0.00
30/04/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	0	0	0	0	0.00
30/04/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	30963	32966	30963	32966	0.00
30/04/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1131	1035	1131	1035	0.00
30/04/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35137	37139	35137	37139	0.00
30/04/2007	JN10 On 03-May-07			jNote	8.1500	8.0970	0.5487	0.5465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	JN10 On 02-August-07			jNote	8.0900	8.0400	0.5466	0.5443	0.00
30/04/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
30/04/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	57526	60948	57526	60948	0.00
30/04/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	84	66	84	66	0.00
30/04/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	61417	65055	61417	65055	0.00
30/04/2007	JROD On 30-April-07			jRod	8.6600	8.6580	8.6000	0.0000	0.00
30/04/2007	JROD On 31-May-07			jRod	8.7400	8.7570	0.0023	0.0028	0.00
30/04/2007	JROD On 29-June-07			jRod	8.9400	8.9710	0.0027	0.0032	0.00
30/04/2007	JROD On 31-July-07			jRod	9.2100	8.9530	0.0034	0.0055	0.00
30/04/2007	JROD On 31-August-07			jRod	9.0600	9.0750	0.0057	0.0062	0.00
30/04/2007	JROD On 28-September-07			jRod	9.1700	9.1870	0.0061	0.0066	0.00
30/04/2007	JROD On 31-October-07			jRod	9.2900	9.0870	0.0067	0.0088	0.00
30/04/2007	JROD On 30-November-07			jRod	9.1500	9.1600	0.0088	0.0093	0.00
30/04/2007	JROD On 31-December-07			jRod	9.2400	9.2480	0.0094	0.0099	0.00
30/04/2007	OTH1 On 03-May-07			Index Future	253.2800	253.3910	253.2840	253.3910	0.00
30/04/2007	OTH1 On 02-August-07			Index Future	258.7500	258.8540	258.7450	258.8540	15.00
30/04/2007	R153 On 03-May-07			Bond Future	8.0400	8.0200	116.6001	116.6468	366.00
30/04/2007	R153 On 02-August-07			Bond Future	7.9800	7.9650	119.0529	119.0964	0.00
30/04/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	14358	14827	14358	14827	0.00
30/04/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	0	2	0	2	0.00
30/04/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17025	17480	17025	17480	0.00
30/04/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2090	2110	2090	2110	0.00
30/04/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23500	23967	23500	23967	0.00
30/04/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	20463	20930	20463	20930	0.00
30/04/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21861	22322	21861	22322	0.00
30/04/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1249	1276	1249	1276	0.00
30/04/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21983	22450	21983	22450	0.00
30/04/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23118	23580	23118	23580	0.00
30/04/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1093	1120	1093	1120	0.00
30/04/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24392	24853	24392	24853	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	955	982	955	982	0.00
30/04/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29542	30009	29542	30009	0.00
30/04/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29607	30065	29607	30065	0.00
30/04/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	548	571	548	571	0.00
30/04/2007	R157 On 03-May-07			Bond Future	7.6700	7.6500	137.4678	137.5797	477.00
30/04/2007	R157 On 02-August-07			Bond Future	7.6300	7.6100	140.3395	140.4489	0.00
30/04/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	109	810	109	810	75.00
30/04/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	12485	12067	12485	12067	0.00
30/04/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	21906	22905	21906	22905	0.00
30/04/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	12843	12749	12843	12749	86.00
30/04/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	5879	6431	5879	6431	96.00
30/04/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	33559	33018	33559	33018	0.00
30/04/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	63680	64834	63680	64834	0.00
30/04/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1904	1965	1904	1965	0.00
30/04/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	24673	25836	24673	25836	0.00
30/04/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	1	44	1	44	60.00
30/04/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	60393	61512	60393	61512	0.00
30/04/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	94840	95959	94840	95959	0.00
30/04/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	74322	75441	74322	75441	0.00
30/04/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	76430	77575	76430	77575	0.00
30/04/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1066	1117	1066	1117	0.00
30/04/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	77772	78892	77772	78892	0.00
30/04/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	79650	80791	79650	80791	0.00
30/04/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	918	967	918	967	0.00
30/04/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	81211	82330	81211	82330	0.00
30/04/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	82854	83990	82854	83990	0.00
30/04/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	766	810	766	810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	95747	96868	95747	96868	0.00
30/04/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	357	384	357	384	0.00
30/04/2007	R186 On 03-May-07			Bond Future	7.3600	7.3480	136.2569	136.4481	0.00
30/04/2007	R186 On 02-August-07			Bond Future	7.3100	7.2960	134.0831	134.2870	6.00
30/04/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	106056	107968	106056	107968	0.00
30/04/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	114100	116217	114100	116217	0.00
30/04/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	2315	2393	2315	2393	0.00
30/04/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	128182	130094	128182	130094	0.00
30/04/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	135027	137129	135027	137129	0.00
30/04/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1255	1319	1255	1319	0.00
30/04/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	139014	140926	139014	140926	0.00
30/04/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	140248	142346	140248	142346	0.00
30/04/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1074	1133	1074	1133	0.00
30/04/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	145426	147518	145426	147518	0.00
30/04/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	888	941	888	941	0.00
30/04/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	160231	162143	160231	162143	0.00
30/04/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	166026	168097	166026	168097	0.00
30/04/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	398	430	398	430	0.00
30/04/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	133617	135529	133617	135529	0.00
30/04/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R196 On 03-May-07			Bond Future	8.4200	8.3990	104.4547	104.4917	0.00
30/04/2007	R196 On 02-August-07			Bond Future	8.2500	8.2220	106.8590	106.8986	0.00
30/04/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1485	2008	1485	2008	0.00
30/04/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	159	312	159	312	0.00
30/04/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3469	3744	3469	3744	0.00
30/04/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3454	3333	3454	3333	0.00
30/04/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5598	5930	5598	5930	0.00
30/04/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1925	1861	1925	1861	0.00
30/04/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	17	165	17	165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	2895	2674	2895	2674	0.00
30/04/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5508	5882	5508	5882	0.00
30/04/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	0	4	0	4	0.00
30/04/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8271	8641	8271	8641	0.00
30/04/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	958	932	958	932	0.00
30/04/2007	R201 On 03-May-07			Bond Future	7.7300	7.7000	109.1240	109.2713	0.00
30/04/2007	R201 On 02-August-07			Bond Future	7.6700	7.6400	107.1328	107.2770	0.00
30/04/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	44418	45892	44418	45892	0.00
30/04/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	48353	49790	48353	49790	0.00
30/04/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1577	1572	1577	1572	0.00
30/04/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	55494	56968	55494	56968	0.00
30/04/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	58458	59909	58458	59909	0.00
30/04/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	869	877	869	877	0.00
30/04/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	58239	59712	58239	59712	0.00
30/04/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	61015	62467	61015	62467	0.00
30/04/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	746	755	746	755	0.00
30/04/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	60974	62448	60974	62448	0.00
30/04/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63581	65034	63581	65034	0.00
30/04/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	640	650	640	650	0.00
30/04/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	71820	73294	71820	73294	0.00
30/04/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73879	75332	73879	75332	0.00
30/04/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	342	354	342	354	0.00
30/04/2007	R203 On 03-May-07			Bond Future	7.6000	7.5870	105.7744	105.8912	0.00
30/04/2007	R203 On 02-August-07			Bond Future	7.5400	7.5220	108.2117	108.3272	0.00
30/04/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	62805	63972	62805	63972	0.00
30/04/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	67839	69043	67839	69043	0.00
30/04/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1354	1403	1354	1403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	76126	77293	76126	77293	0.00
30/04/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	80346	81540	80346	81540	0.00
30/04/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	738	777	738	777	0.00
30/04/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	79419	80586	79419	80586	0.00
30/04/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	83485	84676	83485	84676	0.00
30/04/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	632	668	632	668	0.00
30/04/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	82697	83865	82697	83865	0.00
30/04/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	86606	87793	86606	87793	0.00
30/04/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	523	555	523	555	0.00
30/04/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	95664	96831	95664	96831	0.00
30/04/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	99098	100272	99098	100272	0.00
30/04/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	234	254	234	254	0.00
30/04/2007	R204 On 03-May-07			Bond Future	7.5900	7.5720	106.1638	106.2886	0.00
30/04/2007	R204 On 02-August-07			Bond Future	7.5300	7.5140	104.5618	104.6856	0.00
30/04/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	67927	69175	67927	69175	0.00
30/04/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	74285	75615	74285	75615	0.00
30/04/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2785	2877	2785	2877	0.00
30/04/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	82018	83265	82018	83265	0.00
30/04/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	86991	88303	86991	88303	0.00
30/04/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1574	1647	1574	1647	0.00
30/04/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	85497	86745	85497	86745	0.00
30/04/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	90209	91515	90209	91515	0.00
30/04/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1354	1423	1354	1423	0.00
30/04/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	88959	90207	88959	90207	0.00
30/04/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	93437	94738	93437	94738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1162	1225	1162	1225	0.00
30/04/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	102637	103885	102637	103885	0.00
30/04/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	106403	107685	106403	107685	0.00
30/04/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	611	655	611	655	0.00
30/04/2007	R206 On 03-May-07			Bond Future	7.7200	7.6970	101.2021	101.3096	0.00
30/04/2007	R206 On 02-August-07			Bond Future	7.6400	7.6170	99.7645	99.8744	0.00
30/04/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	2980	4688	2980	4688	0.00
30/04/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	1345	1978	1345	1978	0.00
30/04/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14240	15120	14240	15120	0.00
30/04/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	8719	8500	8719	8500	0.00
30/04/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	14299	15444	14299	15444	0.00
30/04/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	4	74	4	74	0.00
30/04/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	22287	23298	22287	23298	0.00
30/04/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4470	4382	4470	4382	0.00
30/04/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	26755	27830	26755	27830	0.00
30/04/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31943	33022	31943	33022	0.00
30/04/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2018	1998	2018	1998	0.00
30/04/2007	R207 On 03-May-07			Bond Future	7.5200	7.5080	100.0403	100.1599	0.00
30/04/2007	R207 On 02-August-07			Bond Future	7.4700	7.4520	98.6995	98.8264	0.00
30/04/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	73864	75060	73864	75060	0.00
30/04/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	77861	79152	77861	79152	0.00
30/04/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	477	500	477	500	0.00
30/04/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	88050	89246	88050	89246	0.00
30/04/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	91603	92884	91603	92884	0.00
30/04/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	178	191	178	191	0.00
30/04/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	91549	92745	91549	92745	0.00
30/04/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	95027	96306	95027	96306	0.00
30/04/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	137	148	137	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	95030	96226	95030	96226	0.00
30/04/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	98440	99718	98440	99718	0.00
30/04/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	105	114	105	114	0.00
30/04/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	108768	109964	108768	109964	0.00
30/04/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	111974	113246	111974	113246	0.00
30/04/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	33	38	33	38	0.00
30/04/2007	R209 On 03-May-07			Bond Future	7.0600	7.0600	90.7685	90.7121	0.00
30/04/2007	R209 On 02-August-07			Bond Future	7.0200	7.0250	92.7426	92.6859	314.00
30/04/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	1773	3539	1773	3539	0.00
30/04/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	8020	10350	8020	10350	0.00
30/04/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	22494	22709	22494	22709	0.00
30/04/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	24768	25550	24768	25550	0.00
30/04/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	21669	21698	21669	21698	0.00
30/04/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	67	661	67	661	0.00
30/04/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	38207	38270	38207	38270	0.00
30/04/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	12694	13324	12694	13324	0.00
30/04/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	1	74	1	74	0.00
30/04/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	35524	36162	35524	36162	0.00
30/04/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11458	11721	11458	11721	0.00
30/04/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	42937	43768	42937	43768	0.00
30/04/2007	TRT1 On 03-May-07			Index Future	253.6300	253.8070	253.6250	253.8070	0.00
30/04/2007	TRT1 On 02-August-07			Index Future	259.0900	259.2790	259.0930	259.2790	500.00