



Derivatives Monthly Statistics Report

For September 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2007	\$ / R On 17-March-08			Currency Future	7.4000	7.3863	7.4035	7.3863	7,600.00
03/09/2007	\$ / R On 17-September-07			Currency Future	7.2100	7.1888	7.2051	7.1888	2,137.00
03/09/2007	\$ / R On 14-December-07			Currency Future	7.3000	7.2823	7.2989	7.2823	23,620.00
03/09/2007	ALBI On 07-February-08			Index Future	256.3900	256.7850	256.3910	256.7850	8.00
03/09/2007	ALBI On 01-November-07			Index Future	249.3800	249.7870	249.3820	249.7870	0.00
03/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	46692	49466	46692	49466	0.00
03/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	22782	21616	22782	21616	0.00
03/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	4963	6112	4963	6112	0.00
03/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	51143	48242	51143	48242	0.00
03/09/2007	CRD1 On 07-February-08			Index Future	112.2200	112.3740	112.2150	112.3740	0.00
03/09/2007	CRD1 On 01-November-07			Index Future	109.2500	109.4010	109.2470	109.4010	8.00
03/09/2007	GOVI On 07-February-08			jGovi	261.6700	262.1040	261.6680	262.1040	15.00
03/09/2007	GOVI On 02-May-08			jGovi	268.2600	268.7095	268.2630	268.7095	0.00
03/09/2007	GOVI On 01-November-07			jGovi	254.7500	255.1705	254.7470	255.1705	60.00
03/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	13372	15026	13372	15026	0.00
03/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	46692	43986	46692	43986	0.00
03/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	67840	71066	67840	71066	0.00
03/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	25210	23971	25210	23971	0.00
03/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	76	129	76	129	0.00
03/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	102606	98424	102606	98424	0.00
03/09/2007	ILBI On 07-February-08			Index Future	284.8600	284.8600	284.8600	284.8600	0.00
03/09/2007	ILBI On 01-November-07			Index Future	277.1000	277.0980	277.0980	277.0980	0.00
03/09/2007	J153 On 31-August-10			jSwap	10.2000	10.1920	0.0682	0.0680	0.00

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03/09/2007	J157 On 15-September-15			jSwap	9.7000	9.6730	0.0266	0.0250	0.00
03/09/2007	J186 On 21-December-26			jSwap	8.7400	8.7530	0.1139	0.1150	0.00
03/09/2007	J201 On 22-December-14			jSwap	9.7800	9.7580	0.1209	0.1195	0.00
03/09/2007	J203 On 15-September-17			jSwap	9.5400	9.5050	0.1378	0.1357	0.00
03/09/2007	J204 On 21-December-18			jSwap	9.4300	9.4000	0.1346	0.1325	0.00
03/09/2007	J207 On 15-January-20			jSwap	9.3300	9.2990	0.0965	0.0945	0.00
03/09/2007	JBAR On 21-December-05			jBar	10.1600	10.1630	0.0000	0.0000	0.00
03/09/2007	JFRA On 07-February-08			jFra	10.5500	10.5440	0.0256	0.0256	0.00
03/09/2007	JFRA On 02-May-08			jFra	10.5700	10.5380	0.0273	0.0272	0.00
03/09/2007	JFRA On 07-August-08			jFra	10.3800	10.3940	0.0252	0.0253	0.00
03/09/2007	JFRA On 01-November-07			jFra	10.4400	10.4280	0.0273	0.0272	0.00
03/09/2007	JFRA On 06-November-08			jFra	10.3200	10.2660	0.0251	0.0250	0.00
03/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17089	17203	17089	17203	0.00
03/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9650	9775	9650	9775	0.00
03/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16643	16707	16643	16707	0.00
03/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15833	15969	15833	15969	0.00
03/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19382	19479	19382	19479	0.00
03/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19056	19129	19056	19129	0.00
03/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7686	7647	7686	7647	0.00
03/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
03/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21736	21742	21736	21742	0.00
03/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21556	21703	21556	21703	0.00
03/09/2007	JN02 On 07-February-08			jNote	10.1700	10.1530	0.1812	0.1809	0.00
03/09/2007	JN02 On 02-May-08			jNote	10.0500	10.0330	0.1806	0.1804	0.00
03/09/2007	JN02 On 01-November-07			jNote	10.2800	10.2570	0.1846	0.1842	0.00
03/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25937	25832	25937	25832	0.00
03/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5110	5286	5110	5286	0.00
03/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17444	17433	17444	17433	0.00
03/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15055	15260	15055	15260	0.00
03/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	24202	23952	24202	23952	0.00
03/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1217	1376	1217	1376	0.00
03/09/2007	JN05 On 07-February-08			jNote	9.7900	9.7550	0.3822	0.3810	0.00
03/09/2007	JN05 On 02-May-08			jNote	9.7200	9.6840	0.3802	0.3790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2007	JN05 On 01-November-07			jNote	9.8600	9.8270	0.3843	0.3831	0.00
03/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	33825	32737	33825	32737	0.00
03/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	2914	3250	2914	3250	0.00
03/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	21750	20982	21750	20982	0.00
03/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	11580	12294	11580	12294	0.00
03/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	33985	32724	33985	32724	0.00
03/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	360	482	360	482	0.00
03/09/2007	JN10 On 07-February-08			jNote	9.3300	9.2990	0.5952	0.5938	0.00
03/09/2007	JN10 On 02-May-08			jNote	9.2700	9.2300	0.5933	0.5919	0.00
03/09/2007	JN10 On 01-November-07			jNote	9.4000	9.3670	0.5985	0.5971	0.00
03/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	26281	24781	26281	24781	0.00
03/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	4987	5691	4987	5691	0.00
03/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	26956	25544	26956	25544	0.00
03/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	8528	9400	8528	9400	0.00
03/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	26510	24659	26510	24659	0.00
03/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	924	1268	924	1268	0.00
03/09/2007	JROD On 31-January-08			jRod	10.1300	10.1140	0.0107	0.0111	0.00
03/09/2007	JROD On 29-February-08			jRod	10.3200	10.2880	0.0114	0.0117	0.00
03/09/2007	JROD On 31-March-08			jRod	10.1100	10.0780	0.0157	0.0159	0.00
03/09/2007	JROD On 28-September-07			jRod	9.4500	9.4610	0.0038	0.0044	0.00
03/09/2007	JROD On 31-October-07			jRod	9.8100	9.8310	0.0047	0.0053	0.00
03/09/2007	JROD On 30-November-07			jRod	10.1400	10.1640	0.0054	0.0060	0.00
03/09/2007	JROD On 31-December-07			jRod	9.9000	9.9010	0.0097	0.0102	0.00
03/09/2007	OTH1 On 07-February-08			Index Future	255.7400	256.2260	255.7410	256.2260	0.00
03/09/2007	OTH1 On 01-November-07			Index Future	248.9800	249.4480	248.9770	249.4480	12.00
03/09/2007	R153 On 07-February-08			Bond Future	9.2000	9.1590	114.3645	114.4583	1,665.00
03/09/2007	R153 On 02-May-08			Bond Future	9.1100	9.0740	110.3349	110.4210	0.00
03/09/2007	R153 On 01-November-07			Bond Future	9.3100	9.2740	111.3179	111.4207	124.00
03/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1794	1999	1794	1999	0.00
03/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24335	23602	24335	23602	0.00
03/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8352	8816	8352	8816	0.00
03/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10809	10411	10809	10411	0.00
03/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	88	127	88	127	0.00

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03/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27849	26861	27849	26861	0.00
03/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1047	1185	1047	1185	0.00
03/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29626	28826	29626	28826	0.00
03/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	20	32	20	32	0.00
03/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34435	33420	34435	33420	0.00
03/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	578	665	578	665	0.00
03/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	35237	34387	35237	34387	0.00
03/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	4	7	4	7	0.00
03/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	41123	40099	41123	40099	0.00
03/09/2007	R157 On 07-February-08			Bond Future	8.5400	8.4870	132.8495	133.1730	358.00
03/09/2007	R157 On 02-May-08			Bond Future	8.4800	8.4250	129.0097	129.3263	0.00
03/09/2007	R157 On 01-November-07			Bond Future	8.6200	8.5710	129.3357	129.6669	266.00
03/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	4615	5319	4615	5319	0.00
03/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	56826	54295	56826	54295	0.00
03/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	23069	24888	23069	24888	0.00
03/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21491	20144	21491	20144	0.00
03/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	3860	4889	3860	4889	35.00
03/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	28711	26428	28711	26428	0.00
03/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	391	582	391	582	0.00
03/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	59761	56641	59761	56641	0.00
03/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2474	2916	2474	2916	0.00
03/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	71860	69067	71860	69067	0.00
03/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	87	145	87	145	0.00
03/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77174	73919	77174	73919	0.00
03/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1226	1482	1226	1482	0.00
03/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	88083	85103	88083	85103	0.00
03/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	87	145	87	145	0.00
03/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77174	73919	77174	73919	0.00
03/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	15	28	15	28	0.00
03/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	95130	91831	95130	91831	0.00
03/09/2007	R186 On 07-February-08			Bond Future	8.2100	8.1840	123.2291	123.5613	0.00
03/09/2007	R186 On 02-May-08			Bond Future	8.1700	8.1380	126.0611	126.3932	0.00
03/09/2007	R186 On 01-November-07			Bond Future	8.2800	8.2470	125.1016	125.4333	0.00

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03/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	14466	15710	14466	15710	0.00
03/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	67410	65331	67410	65331	0.00
03/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	31270	33001	31270	33001	0.00
03/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	50043	48453	50043	48453	0.00
03/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1136	1480	1136	1480	0.00
03/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	91676	88703	91676	88703	0.00
03/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	8175	9021	8175	9021	0.00
03/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	91088	88612	91088	88612	0.00
03/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	4233	4757	4233	4757	0.00
03/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	118181	115383	118181	115383	0.00
03/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	277	391	277	391	0.00
03/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	122114	118911	122114	118911	0.00
03/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	52	80	52	80	0.00
03/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	154316	151028	154316	151028	0.00
03/09/2007	R196 On 07-February-08			Bond Future	9.3600	9.2790	105.1746	105.2510	0.00
03/09/2007	R196 On 02-May-08			Bond Future	9.2300	9.1210	102.4298	102.5133	0.00
03/09/2007	R196 On 01-November-07			Bond Future	9.5300	9.4870	102.3957	102.4443	0.00
03/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2058	2332	2058	2332	0.00
03/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8026	7536	8026	7536	0.00
03/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3041	3438	3041	3438	0.00
03/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4814	4375	4814	4375	0.00
03/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	223	289	223	289	0.00
03/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9740	9319	9740	9319	0.00
03/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1424	1637	1424	1637	0.00
03/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9865	9314	9865	9314	0.00
03/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	73	101	73	101	0.00
03/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12679	12220	12679	12220	0.00
03/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	952	1111	952	1111	0.00
03/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11876	11271	11876	11271	0.00
03/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	20	30	20	30	0.00
03/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15729	15252	15729	15252	0.00
03/09/2007	R201 On 07-February-08			Bond Future	8.5500	8.5000	102.2698	102.5274	0.00
03/09/2007	R201 On 02-May-08			Bond Future	8.4800	8.4300	104.6293	104.8814	0.00

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03/09/2007	R201 On 01-November-07			Bond Future	8.6400	8.5940	103.8371	104.1004	91.00
03/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3704	4265	3704	4265	0.00
03/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	45921	43906	45921	43906	0.00
03/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	18284	19726	18284	19726	0.00
03/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17278	16199	17278	16199	0.00
03/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	378	550	378	550	0.00
03/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	48803	46343	48803	46343	0.00
03/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	95	152	95	152	0.00
03/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	62585	60009	62585	60009	0.00
03/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2006	2360	2006	2360	0.00
03/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	57869	55648	57869	55648	0.00
03/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	19	34	19	34	0.00
03/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	76812	74193	76812	74193	0.00
03/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1008	1215	1008	1215	0.00
03/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	70740	68371	70740	68371	0.00
03/09/2007	R203 On 07-February-08			Bond Future	8.4100	8.3620	102.3355	102.6587	0.00
03/09/2007	R203 On 02-May-08			Bond Future	8.3500	8.3020	100.5177	100.8373	0.00
03/09/2007	R203 On 01-November-07			Bond Future	8.4900	8.4400	99.5798	99.9066	0.00
03/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3221	3769	3221	3769	0.00
03/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	64388	61704	64388	61704	0.00
03/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	18930	20586	18930	20586	0.00
03/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25465	23924	25465	23924	0.00
03/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	186	293	186	293	0.00
03/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	67624	64462	67624	64462	0.00
03/09/2007	R204 On 07-February-08			Bond Future	8.3700	8.3170	98.5570	98.9040	0.00
03/09/2007	R204 On 02-May-08			Bond Future	8.3100	8.2610	100.8348	101.1790	0.00
03/09/2007	R204 On 01-November-07			Bond Future	8.4400	8.3920	99.8524	100.2020	0.00
03/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	8110	9060	8110	9060	0.00
03/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	70662	68143	70662	68143	0.00
03/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	21631	23481	21631	23481	0.00
03/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	25832	24241	25832	24241	0.00
03/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1346	1781	1346	1781	0.00
03/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	70123	67062	70123	67062	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2007	R206 On 07-February-08			Bond Future	8.5300	8.4840	95.8363	96.0587	0.00
03/09/2007	R206 On 02-May-08			Bond Future	8.4600	8.4100	98.0445	98.2612	0.00
03/09/2007	R206 On 01-November-07			Bond Future	8.6400	8.5890	96.9309	97.1593	0.00
03/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3012	3484	3012	3484	0.00
03/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	38629	36877	38629	36877	0.00
03/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	11458	12476	11458	12476	0.00
03/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20599	19451	20599	19451	0.00
03/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	265	395	265	395	0.00
03/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	41911	39757	41911	39757	0.00
03/09/2007	R207 On 07-February-08			Bond Future	8.3200	8.2710	92.5463	92.9007	0.00
03/09/2007	R207 On 02-May-08			Bond Future	8.2700	8.2200	94.6826	95.0349	0.00
03/09/2007	R207 On 01-November-07			Bond Future	8.3900	8.3430	93.6086	93.9646	0.00
03/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3463	4086	3463	4086	0.00
03/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	64013	61092	64013	61092	0.00
03/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	23495	25459	23495	25459	0.00
03/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	24902	23343	24902	23343	0.00
03/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	280	434	280	434	0.00
03/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	66748	63342	66748	63342	0.00
03/09/2007	R209 On 07-February-08			Bond Future	7.8400	7.8120	84.3248	84.6145	659.00
03/09/2007	R209 On 02-May-08			Bond Future	7.8000	7.7690	83.1104	83.4020	0.00
03/09/2007	R209 On 01-November-07			Bond Future	7.9000	7.8690	82.0590	82.3461	0.00
03/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4052	4560	4052	4560	0.00
03/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	92076	89687	92076	89687	0.00
03/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	32526	34216	32526	34216	0.00
03/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	37297	36072	37297	36072	0.00
03/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	253	361	253	361	0.00
03/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	93936	91173	93936	91173	0.00
03/09/2007	TRT1 On 07-February-08			Index Future	258.5000	258.9330	258.5010	258.9330	0.00
03/09/2007	TRT1 On 01-November-07			Index Future	251.6600	252.0830	251.6640	252.0830	400.00
04/09/2007	\$ / R On 17-March-08			Currency Future	7.4400	7.4035	7.4446	7.4035	7,600.00
04/09/2007	\$ / R On 17-September-07			Currency Future	7.2400	7.2051	7.2443	7.2051	2,137.00
04/09/2007	\$ / R On 14-December-07			Currency Future	7.3400	7.2989	7.3386	7.2989	23,630.00
04/09/2007	ALBI On 07-February-08			Index Future	260.9500	256.3910	260.9450	256.3910	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2007	ALBI On 01-November-07			Index Future	253.8000	249.3820	253.7970	249.3820	0.00
04/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	79123	46692	79123	46692	0.00
04/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	9673	22782	9673	22782	0.00
04/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	19190	4963	19190	4963	0.00
04/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	21220	51143	21220	51143	0.00
04/09/2007	CRD1 On 07-February-08			Index Future	112.1900	112.2150	112.1850	112.2150	0.00
04/09/2007	CRD1 On 01-November-07			Index Future	109.2200	109.2470	109.2180	109.2470	8.00
04/09/2007	GOVI On 07-February-08			jGovi	261.5800	261.6680	261.5800	261.6680	12.00
04/09/2007	GOVI On 02-May-08			jGovi	268.1700	268.2630	268.1730	268.2630	0.00
04/09/2007	GOVI On 01-November-07			jGovi	254.6600	254.7470	254.6620	254.7470	60.00
04/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	13022	13372	13022	13372	0.00
04/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	47222	46692	47222	46692	0.00
04/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	67164	67840	67164	67840	0.00
04/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	25434	25210	25434	25210	0.00
04/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	66	76	66	76	0.00
04/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	103446	102606	103446	102606	0.00
04/09/2007	ILBI On 07-February-08			Index Future	287.5700	284.8600	287.5660	284.8600	0.00
04/09/2007	ILBI On 01-November-07			Index Future	279.6900	277.0980	279.6890	277.0980	0.00
04/09/2007	J153 On 31-August-10			jSwap	10.2700	10.1970	0.0699	0.0682	0.00
04/09/2007	J157 On 15-September-15			jSwap	9.7100	9.6990	0.0271	0.0266	0.00
04/09/2007	J186 On 21-December-26			jSwap	8.7400	8.7410	0.1141	0.1139	0.00
04/09/2007	J201 On 22-December-14			jSwap	9.8000	9.7830	0.1216	0.1209	0.00
04/09/2007	J203 On 15-September-17			jSwap	9.5500	9.5360	0.1385	0.1378	0.00
04/09/2007	J204 On 21-December-18			jSwap	9.4300	9.4310	0.1345	0.1346	0.00
04/09/2007	J207 On 15-January-20			jSwap	9.3200	9.3280	0.0960	0.0965	0.00
04/09/2007	JBAR On 21-December-05			jBar	10.1600	10.1630	0.0000	0.0000	0.00
04/09/2007	JFRA On 07-February-08			jFra	10.5600	10.5520	0.0256	0.0256	0.00
04/09/2007	JFRA On 02-May-08			jFra	10.5700	10.5650	0.0273	0.0273	0.00
04/09/2007	JFRA On 07-August-08			jFra	10.4000	10.3840	0.0253	0.0252	0.00
04/09/2007	JFRA On 01-November-07			jFra	10.4600	10.4430	0.0273	0.0273	0.00
04/09/2007	JFRA On 06-November-08			jFra	10.3200	10.3240	0.0251	0.0251	0.00
04/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	17058	17089	17058	17089	0.00
04/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9603	9650	9603	9650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16615	16643	16615	16643	0.00
04/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15794	15833	15794	15833	0.00
04/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19376	19382	19376	19382	0.00
04/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19005	19056	19005	19056	0.00
04/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7735	7686	7735	7686	0.00
04/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
04/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21710	21736	21710	21736	0.00
04/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21532	21556	21532	21556	0.00
04/09/2007	JN02 On 07-February-08			jNote	10.2200	10.1690	0.1820	0.1812	0.00
04/09/2007	JN02 On 02-May-08			jNote	10.1200	10.0450	0.1819	0.1806	0.00
04/09/2007	JN02 On 01-November-07			jNote	10.3000	10.2800	0.1849	0.1846	0.00
04/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26559	25937	26559	25937	0.00
04/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4846	5110	4846	5110	0.00
04/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18106	17444	18106	17444	0.00
04/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	14385	15055	14385	15055	0.00
04/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	24464	24202	24464	24202	0.00
04/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1142	1217	1142	1217	0.00
04/09/2007	JN05 On 07-February-08			jNote	9.8200	9.7920	0.3828	0.3822	0.00
04/09/2007	JN05 On 02-May-08			jNote	9.7500	9.7220	0.3808	0.3802	0.00
04/09/2007	JN05 On 01-November-07			jNote	9.8900	9.8630	0.3849	0.3843	0.00
04/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	34586	33825	34586	33825	0.00
04/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	2729	2914	2729	2914	0.00
04/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	22319	21750	22319	21750	0.00
04/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	11140	11580	11140	11580	0.00
04/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	34798	33985	34798	33985	0.00
04/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	308	360	308	360	0.00
04/09/2007	JN10 On 07-February-08			jNote	9.3400	9.3340	0.5952	0.5952	0.00
04/09/2007	JN10 On 02-May-08			jNote	9.2700	9.2660	0.5931	0.5933	0.00
04/09/2007	JN10 On 01-November-07			jNote	9.4100	9.4020	0.5986	0.5985	0.00
04/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	26704	26281	26704	26281	0.00
04/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	4796	4987	4796	4987	0.00
04/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	27215	26956	27215	26956	0.00
04/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	8356	8528	8356	8528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	27146	26510	27146	26510	0.00
04/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	825	924	825	924	0.00
04/09/2007	JROD On 31-January-08			jRod	10.1500	10.1270	0.0108	0.0107	0.00
04/09/2007	JROD On 29-February-08			jRod	10.3700	10.3170	0.0116	0.0114	0.00
04/09/2007	JROD On 31-March-08			jRod	10.1500	10.1070	0.0160	0.0157	0.00
04/09/2007	JROD On 28-September-07			jRod	9.4400	9.4470	0.0038	0.0038	0.00
04/09/2007	JROD On 31-October-07			jRod	9.7900	9.8050	0.0047	0.0047	0.00
04/09/2007	JROD On 30-November-07			jRod	10.1300	10.1380	0.0054	0.0054	0.00
04/09/2007	JROD On 31-December-07			jRod	9.9100	9.8980	0.0097	0.0097	0.00
04/09/2007	OTH1 On 07-February-08			Index Future	255.6400	255.7410	255.6350	255.7410	0.00
04/09/2007	OTH1 On 01-November-07			Index Future	248.8800	248.9770	248.8750	248.9770	12.00
04/09/2007	R153 On 07-February-08			Bond Future	9.2100	9.1990	114.3411	114.3645	1,818.00
04/09/2007	R153 On 02-May-08			Bond Future	9.1200	9.1140	110.3133	110.3349	0.00
04/09/2007	R153 On 01-November-07			Bond Future	9.3200	9.3140	111.2922	111.3179	124.00
04/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1741	1794	1741	1794	0.00
04/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24516	24335	24516	24335	0.00
04/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8233	8352	8233	8352	0.00
04/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10905	10809	10905	10809	0.00
04/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	79	88	79	88	0.00
04/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	28097	27849	28097	27849	0.00
04/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1011	1047	1011	1047	0.00
04/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29825	29626	29825	29626	0.00
04/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	18	20	18	20	0.00
04/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34689	34435	34689	34435	0.00
04/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	555	578	555	578	0.00
04/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	35449	35237	35449	35237	0.00
04/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3	4	3	4	0.00
04/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	41379	41123	41379	41123	0.00
04/09/2007	R157 On 07-February-08			Bond Future	8.5400	8.5370	132.8495	132.8495	358.00
04/09/2007	R157 On 02-May-08			Bond Future	8.4800	8.4750	129.0097	129.0097	0.00
04/09/2007	R157 On 01-November-07			Bond Future	8.6200	8.6210	129.3357	129.3357	266.00
04/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	4573	4615	4573	4615	0.00
04/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	56784	56826	56784	56826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	23023	23069	23023	23069	0.00
04/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21445	21491	21445	21491	0.00
04/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	3782	3860	3782	3860	35.00
04/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	28633	28711	28633	28711	0.00
04/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	372	391	372	391	0.00
04/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	59743	59761	59743	59761	0.00
04/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2444	2474	2444	2474	0.00
04/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	71831	71860	71831	71860	0.00
04/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	81	87	81	87	0.00
04/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77168	77174	77168	77174	0.00
04/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1208	1226	1208	1226	0.00
04/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	88064	88083	88064	88083	0.00
04/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	81	87	81	87	0.00
04/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77168	77174	77168	77174	0.00
04/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	14	15	14	15	0.00
04/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	95129	95130	95129	95130	0.00
04/09/2007	R186 On 07-February-08			Bond Future	8.2200	8.2140	123.1187	123.2291	0.00
04/09/2007	R186 On 02-May-08			Bond Future	8.1800	8.1680	125.9507	126.0611	0.00
04/09/2007	R186 On 01-November-07			Bond Future	8.2900	8.2770	124.9914	125.1016	0.00
04/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	14065	14466	14065	14466	0.00
04/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	68113	67410	68113	67410	0.00
04/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	30704	31270	30704	31270	0.00
04/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	50581	50043	50581	50043	0.00
04/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1034	1136	1034	1136	0.00
04/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	92677	91676	92677	91676	0.00
04/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	7905	8175	7905	8175	0.00
04/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	91922	91088	91922	91088	0.00
04/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	4067	4233	4067	4233	0.00
04/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	119119	118181	119119	118181	0.00
04/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	245	277	245	277	0.00
04/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	123184	122114	123184	122114	0.00
04/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	44	52	44	52	0.00
04/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	155411	154316	155411	154316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2007	R196 On 07-February-08			Bond Future	9.3700	9.3570	105.1599	105.1746	0.00
04/09/2007	R196 On 02-May-08			Bond Future	9.2400	9.2290	102.4182	102.4298	0.00
04/09/2007	R196 On 01-November-07			Bond Future	9.5400	9.5270	102.3810	102.3957	0.00
04/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2003	2058	2003	2058	0.00
04/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8118	8026	8118	8026	0.00
04/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	2984	3041	2984	3041	0.00
04/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4873	4814	4873	4814	0.00
04/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	204	223	204	223	0.00
04/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9868	9740	9868	9740	0.00
04/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1381	1424	1381	1424	0.00
04/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9969	9865	9969	9865	0.00
04/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	65	73	65	73	0.00
04/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12817	12679	12817	12679	0.00
04/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	919	952	919	952	0.00
04/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11990	11876	11990	11876	0.00
04/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	17	20	17	20	0.00
04/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15872	15729	15872	15729	0.00
04/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5500	102.2184	102.2698	0.00
04/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.4800	104.5790	104.6293	0.00
04/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6440	103.7845	103.8371	91.00
04/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3585	3704	3585	3704	0.00
04/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	46317	45921	46317	45921	0.00
04/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	17988	18284	17988	18284	0.00
04/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17485	17278	17485	17278	0.00
04/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	342	378	342	378	0.00
04/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	49293	48803	49293	48803	0.00
04/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	83	95	83	95	0.00
04/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	63100	62585	63100	62585	0.00
04/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	1931	2006	1931	2006	0.00
04/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	58308	57869	58308	57869	0.00
04/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	16	19	16	19	0.00
04/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	77335	76812	77335	76812	0.00
04/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	964	1008	964	1008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	71210	70740	71210	70740	0.00
04/09/2007	R203 On 07-February-08			Bond Future	8.4100	8.4120	102.3355	102.3355	0.00
04/09/2007	R203 On 02-May-08			Bond Future	8.3500	8.3520	100.5177	100.5177	0.00
04/09/2007	R203 On 01-November-07			Bond Future	8.4900	8.4900	99.5798	99.5798	0.00
04/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3187	3221	3187	3221	0.00
04/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	64354	64388	64354	64388	0.00
04/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	18885	18930	18885	18930	0.00
04/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25420	25465	25420	25465	0.00
04/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	176	186	176	186	0.00
04/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	67613	67624	67613	67624	0.00
04/09/2007	R204 On 07-February-08			Bond Future	8.3800	8.3670	98.4878	98.5570	0.00
04/09/2007	R204 On 02-May-08			Bond Future	8.3200	8.3110	100.7661	100.8348	0.00
04/09/2007	R204 On 01-November-07			Bond Future	8.4500	8.4420	99.7827	99.8524	0.00
04/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	7902	8110	7902	8110	0.00
04/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	71146	70662	71146	70662	0.00
04/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	21252	21631	21252	21631	0.00
04/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	26140	25832	26140	25832	0.00
04/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1249	1346	1249	1346	0.00
04/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	70723	70123	70723	70123	0.00
04/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5340	95.7919	95.8363	0.00
04/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4600	98.0013	98.0445	0.00
04/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6390	96.8853	96.9309	0.00
04/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	2913	3012	2913	3012	0.00
04/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	38973	38629	38973	38629	0.00
04/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	11247	11458	11247	11458	0.00
04/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20821	20599	20821	20599	0.00
04/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	239	265	239	265	0.00
04/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	42341	41911	42341	41911	0.00
04/09/2007	R207 On 07-February-08			Bond Future	8.3200	8.3210	92.5463	92.5463	0.00
04/09/2007	R207 On 02-May-08			Bond Future	8.2700	8.2700	94.6826	94.6826	0.00
04/09/2007	R207 On 01-November-07			Bond Future	8.3900	8.3930	93.6086	93.6086	0.00
04/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3427	3463	3427	3463	0.00
04/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	63977	64013	63977	64013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	23445	23495	23445	23495	0.00
04/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	24852	24902	24852	24902	0.00
04/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	265	280	265	280	0.00
04/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	66733	66748	66733	66748	0.00
04/09/2007	R209 On 07-February-08			Bond Future	7.8500	7.8420	84.2286	84.3248	659.00
04/09/2007	R209 On 02-May-08			Bond Future	7.8100	7.7990	83.0136	83.1104	0.00
04/09/2007	R209 On 01-November-07			Bond Future	7.9100	7.8990	81.9637	82.0590	0.00
04/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	3891	4052	3891	4052	0.00
04/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	92877	92076	92877	92076	0.00
04/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	31973	32526	31973	32526	0.00
04/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	37712	37297	37712	37297	0.00
04/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	223	253	223	253	0.00
04/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	94859	93936	94859	93936	0.00
04/09/2007	TRT1 On 07-February-08			Index Future	258.4100	258.5010	258.4130	258.5010	0.00
04/09/2007	TRT1 On 01-November-07			Index Future	251.5800	251.6640	251.5800	251.6640	400.00
05/09/2007	\$ / R On 17-March-08			Currency Future	7.4600	7.4446	7.4557	7.4446	7,600.00
05/09/2007	\$ / R On 17-September-07			Currency Future	7.2600	7.2443	7.2567	7.2443	2,137.00
05/09/2007	\$ / R On 14-December-07			Currency Future	7.3500	7.3386	7.3503	7.3386	23,630.00
05/09/2007	ALBI On 07-February-08			Index Future	260.8100	260.9450	260.8100	260.9450	8.00
05/09/2007	ALBI On 01-November-07			Index Future	253.6800	253.7970	253.6760	253.7970	0.00
05/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	77968	79123	77968	79123	0.00
05/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	9868	9673	9868	9673	0.00
05/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	18431	19190	18431	19190	0.00
05/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	21671	21220	21671	21220	0.00
05/09/2007	CRD1 On 07-February-08			Index Future	112.1200	112.1850	112.1170	112.1850	0.00
05/09/2007	CRD1 On 01-November-07			Index Future	109.1500	109.2180	109.1540	109.2180	8.00
05/09/2007	GOVI On 07-February-08			jGovi	261.4400	261.5800	261.4400	261.5800	12.00
05/09/2007	GOVI On 02-May-08			jGovi	268.0300	268.1730	268.0310	268.1730	0.00
05/09/2007	GOVI On 01-November-07			jGovi	254.5300	254.6620	254.5300	254.6620	60.00
05/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	12520	13022	12520	13022	0.00
05/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	48120	47222	48120	47222	0.00
05/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	66150	67164	66150	67164	0.00
05/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	25840	25434	25840	25434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	54	66	54	66	0.00
05/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	104754	103446	104754	103446	0.00
05/09/2007	ILBI On 07-February-08			Index Future	287.6400	287.5660	287.6380	287.5660	0.00
05/09/2007	ILBI On 01-November-07			Index Future	279.7700	279.6890	279.7700	279.6890	0.00
05/09/2007	J153 On 31-August-10			jSwap	10.1900	10.2660	0.0681	0.0699	0.00
05/09/2007	J157 On 15-September-15			jSwap	9.6800	9.7090	0.0254	0.0271	0.00
05/09/2007	J186 On 21-December-26			jSwap	8.7100	8.7430	0.1111	0.1141	0.00
05/09/2007	J201 On 22-December-14			jSwap	9.7600	9.8000	0.1199	0.1216	0.00
05/09/2007	J203 On 15-September-17			jSwap	9.5200	9.5480	0.1369	0.1385	0.00
05/09/2007	J204 On 21-December-18			jSwap	9.4100	9.4310	0.1333	0.1345	0.00
05/09/2007	J207 On 15-January-20			jSwap	9.3200	9.3210	0.0961	0.0960	0.00
05/09/2007	JBAR On 21-December-05			jBar	10.1600	10.1630	0.0000	0.0000	0.00
05/09/2007	JFRA On 07-February-08			jFra	10.5100	10.5600	0.0255	0.0256	0.00
05/09/2007	JFRA On 02-May-08			jFra	10.5200	10.5690	0.0272	0.0273	0.00
05/09/2007	JFRA On 07-August-08			jFra	10.4000	10.4030	0.0253	0.0253	0.00
05/09/2007	JFRA On 01-November-07			jFra	10.4500	10.4620	0.0273	0.0273	0.00
05/09/2007	JFRA On 06-November-08			jFra	10.2400	10.3230	0.0249	0.0251	0.00
05/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16949	17058	16949	17058	0.00
05/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9610	9603	9610	9603	0.00
05/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16517	16615	16517	16615	0.00
05/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15824	15794	15824	15794	0.00
05/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19348	19376	19348	19376	0.00
05/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18976	19005	18976	19005	0.00
05/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7697	7735	7697	7735	0.00
05/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
05/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21587	21710	21587	21710	0.00
05/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21609	21532	21609	21532	0.00
05/09/2007	JN02 On 07-February-08			jNote	10.1500	10.2190	0.1809	0.1820	0.00
05/09/2007	JN02 On 02-May-08			jNote	10.0400	10.1190	0.1805	0.1819	0.00
05/09/2007	JN02 On 01-November-07			jNote	10.2500	10.2990	0.1842	0.1849	0.00
05/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25600	26559	25600	26559	0.00
05/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5141	4846	5141	4846	0.00
05/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17305	18106	17305	18106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15056	14385	15056	14385	0.00
05/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23698	24464	23698	24464	0.00
05/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1211	1142	1211	1142	0.00
05/09/2007	JN05 On 07-February-08			jNote	9.7700	9.8170	0.3815	0.3828	0.00
05/09/2007	JN05 On 02-May-08			jNote	9.7000	9.7480	0.3795	0.3808	0.00
05/09/2007	JN05 On 01-November-07			jNote	9.8400	9.8860	0.3836	0.3849	0.00
05/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	33045	34586	33045	34586	0.00
05/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3017	2729	3017	2729	0.00
05/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	21206	22319	21206	22319	0.00
05/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	11851	11140	11851	11140	0.00
05/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	33111	34798	33111	34798	0.00
05/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	369	308	369	308	0.00
05/09/2007	JN10 On 07-February-08			jNote	9.3200	9.3440	0.5944	0.5952	0.00
05/09/2007	JN10 On 02-May-08			jNote	9.2500	9.2730	0.5925	0.5931	0.00
05/09/2007	JN10 On 01-November-07			jNote	9.3900	9.4140	0.5978	0.5986	0.00
05/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	25336	26704	25336	26704	0.00
05/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5239	4796	5239	4796	0.00
05/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	26097	27215	26097	27215	0.00
05/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	8872	8356	8872	8356	0.00
05/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	25494	27146	25494	27146	0.00
05/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	974	825	974	825	0.00
05/09/2007	JROD On 31-January-08			jRod	10.1500	10.1540	0.0108	0.0108	0.00
05/09/2007	JROD On 29-February-08			jRod	10.3700	10.3650	0.0116	0.0116	0.00
05/09/2007	JROD On 31-March-08			jRod	10.1500	10.1490	0.0160	0.0160	0.00
05/09/2007	JROD On 28-September-07			jRod	9.4400	9.4410	0.0038	0.0038	0.00
05/09/2007	JROD On 31-October-07			jRod	9.7800	9.7900	0.0047	0.0047	0.00
05/09/2007	JROD On 30-November-07			jRod	10.1200	10.1270	0.0054	0.0054	0.00
05/09/2007	JROD On 31-December-07			jRod	9.9000	9.9060	0.0097	0.0097	0.00
05/09/2007	OTH1 On 07-February-08			Index Future	255.4600	255.6350	255.4580	255.6350	0.00
05/09/2007	OTH1 On 01-November-07			Index Future	248.7100	248.8750	248.7070	248.8750	12.00
05/09/2007	R153 On 07-February-08			Bond Future	9.2100	9.2090	114.3411	114.3411	1,818.00
05/09/2007	R153 On 02-May-08			Bond Future	9.1200	9.1240	110.3133	110.3133	0.00
05/09/2007	R153 On 01-November-07			Bond Future	9.3200	9.3240	111.2922	111.2922	124.00

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05/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1725	1741	1725	1741	0.00
05/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24499	24516	24499	24516	0.00
05/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8213	8233	8213	8233	0.00
05/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10885	10905	10885	10905	0.00
05/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	74	79	74	79	0.00
05/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	28092	28097	28092	28097	0.00
05/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	999	1011	999	1011	0.00
05/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29812	29825	29812	29825	0.00
05/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	16	18	16	18	0.00
05/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34688	34689	34688	34689	0.00
05/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	547	555	547	555	0.00
05/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	35441	35449	35441	35449	0.00
05/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3	3	3	3	0.00
05/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	41379	41379	41379	41379	0.00
05/09/2007	R157 On 07-February-08			Bond Future	8.5400	8.5370	132.8495	132.8495	358.00
05/09/2007	R157 On 02-May-08			Bond Future	8.4800	8.4750	129.0097	129.0097	0.00
05/09/2007	R157 On 01-November-07			Bond Future	8.6200	8.6210	129.3357	129.3357	266.00
05/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	4531	4573	4531	4573	0.00
05/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	56742	56784	56742	56784	0.00
05/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	22977	23023	22977	23023	0.00
05/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21399	21445	21399	21445	0.00
05/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	3704	3782	3704	3782	35.00
05/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	28555	28633	28555	28633	0.00
05/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	353	372	353	372	0.00
05/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	59724	59743	59724	59743	0.00
05/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2415	2444	2415	2444	0.00
05/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	71801	71831	71801	71831	0.00
05/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	76	81	76	81	0.00
05/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77163	77168	77163	77168	0.00
05/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1189	1208	1189	1208	0.00
05/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	88046	88064	88046	88064	0.00
05/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	76	81	76	81	0.00
05/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77163	77168	77163	77168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	12	14	12	14	0.00
05/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	95127	95129	95127	95129	0.00
05/09/2007	R186 On 07-February-08			Bond Future	8.2200	8.2240	123.1187	123.1187	0.00
05/09/2007	R186 On 02-May-08			Bond Future	8.1800	8.1780	125.9507	125.9507	0.00
05/09/2007	R186 On 01-November-07			Bond Future	8.2900	8.2870	124.9914	124.9914	0.00
05/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	13974	14065	13974	14065	0.00
05/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	68021	68113	68021	68113	0.00
05/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	30623	30704	30623	30704	0.00
05/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	50500	50581	50500	50581	0.00
05/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	989	1034	989	1034	0.00
05/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	92632	92677	92632	92677	0.00
05/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	7835	7905	7835	7905	0.00
05/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	91851	91922	91851	91922	0.00
05/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	4019	4067	4019	4067	0.00
05/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	119071	119119	119071	119119	0.00
05/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	229	245	229	245	0.00
05/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	123169	123184	123169	123184	0.00
05/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	40	44	40	44	0.00
05/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	155408	155411	155408	155411	0.00
05/09/2007	R196 On 07-February-08			Bond Future	9.3600	9.3720	105.1687	105.1599	0.00
05/09/2007	R196 On 02-May-08			Bond Future	9.2400	9.2440	102.4251	102.4182	0.00
05/09/2007	R196 On 01-November-07			Bond Future	9.5300	9.5390	102.3920	102.3810	0.00
05/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2017	2003	2017	2003	0.00
05/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8043	8118	8043	8118	0.00
05/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3005	2984	3005	2984	0.00
05/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4825	4873	4825	4873	0.00
05/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	205	204	205	204	0.00
05/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9758	9868	9758	9868	0.00
05/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1390	1381	1390	1381	0.00
05/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9890	9969	9890	9969	0.00
05/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	65	65	65	65	0.00
05/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12707	12817	12707	12817	0.00
05/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	925	919	925	919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11908	11990	11908	11990	0.00
05/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	17	17	17	17	0.00
05/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15762	15872	15762	15872	0.00
05/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5600	102.2184	102.2184	0.00
05/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.4900	104.5790	104.5790	0.00
05/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6540	103.7845	103.7845	91.00
05/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3552	3585	3552	3585	0.00
05/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	46283	46317	46283	46317	0.00
05/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	17951	17988	17951	17988	0.00
05/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17448	17485	17448	17485	0.00
05/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	325	342	325	342	0.00
05/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	49276	49293	49276	49293	0.00
05/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	78	83	78	83	0.00
05/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	63094	63100	63094	63100	0.00
05/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	1907	1931	1907	1931	0.00
05/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	58284	58308	58284	58308	0.00
05/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	15	16	15	16	0.00
05/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	77333	77335	77333	77335	0.00
05/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	949	964	949	964	0.00
05/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	71195	71210	71195	71210	0.00
05/09/2007	R203 On 07-February-08			Bond Future	8.4100	8.4120	102.3355	102.3355	0.00
05/09/2007	R203 On 02-May-08			Bond Future	8.3500	8.3520	100.5177	100.5177	0.00
05/09/2007	R203 On 01-November-07			Bond Future	8.4900	8.4900	99.5798	99.5798	0.00
05/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3153	3187	3153	3187	0.00
05/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	64320	64354	64320	64354	0.00
05/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	18840	18885	18840	18885	0.00
05/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25374	25420	25374	25420	0.00
05/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	165	176	165	176	0.00
05/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	67602	67613	67602	67613	0.00
05/09/2007	R204 On 07-February-08			Bond Future	8.3800	8.3770	98.4878	98.4878	0.00
05/09/2007	R204 On 02-May-08			Bond Future	8.3200	8.3210	100.7661	100.7661	0.00
05/09/2007	R204 On 01-November-07			Bond Future	8.4500	8.4520	99.7827	99.7827	0.00
05/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	7838	7902	7838	7902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	71082	71146	71082	71146	0.00
05/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	21203	21252	21203	21252	0.00
05/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	26091	26140	26091	26140	0.00
05/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1201	1249	1201	1249	0.00
05/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	70675	70723	70675	70723	0.00
05/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5440	95.7919	95.7919	0.00
05/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4700	98.0013	98.0013	0.00
05/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6490	96.8853	96.8853	0.00
05/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	2885	2913	2885	2913	0.00
05/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	38946	38973	38946	38973	0.00
05/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	11216	11247	11216	11247	0.00
05/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20790	20821	20790	20821	0.00
05/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	227	239	227	239	0.00
05/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	42329	42341	42329	42341	0.00
05/09/2007	R207 On 07-February-08			Bond Future	8.3200	8.3210	92.5463	92.5463	0.00
05/09/2007	R207 On 02-May-08			Bond Future	8.2700	8.2700	94.6826	94.6826	0.00
05/09/2007	R207 On 01-November-07			Bond Future	8.3900	8.3930	93.6086	93.6086	0.00
05/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3392	3427	3392	3427	0.00
05/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	63941	63977	63941	63977	0.00
05/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	23395	23445	23395	23445	0.00
05/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	24802	24852	24802	24852	0.00
05/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	250	265	250	265	0.00
05/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	66719	66733	66719	66733	0.00
05/09/2007	R209 On 07-February-08			Bond Future	7.8500	7.8520	84.2286	84.2286	659.00
05/09/2007	R209 On 02-May-08			Bond Future	7.8100	7.8090	83.0136	83.0136	0.00
05/09/2007	R209 On 01-November-07			Bond Future	7.9100	7.9090	81.9637	81.9637	0.00
05/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	3847	3891	3847	3891	0.00
05/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	92833	92877	92833	92877	0.00
05/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	31901	31973	31901	31973	0.00
05/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	37640	37712	37640	37712	0.00
05/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	209	223	209	223	0.00
05/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	94845	94859	94845	94859	0.00
05/09/2007	TRT1 On 07-February-08			Index Future	258.2700	258.4130	258.2740	258.4130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	TRT1 On 01-November-07			Index Future	251.4500	251.5800	251.4480	251.5800	400.00
06/09/2007	\$ / R On 17-March-08			Currency Future	7.4200	7.4557	7.4237	7.4557	7,600.00
06/09/2007	\$ / R On 17-September-07			Currency Future	7.2300	7.2567	7.2260	7.2567	2,137.00
06/09/2007	\$ / R On 14-December-07			Currency Future	7.3200	7.3503	7.3187	7.3503	23,630.00
06/09/2007	ALBI On 07-February-08			Index Future	260.8500	260.8100	260.8540	260.8100	8.00
06/09/2007	ALBI On 01-November-07			Index Future	253.7200	253.6760	253.7170	253.6760	0.00
06/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	78242	77968	78242	77968	0.00
06/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	9702	9868	9702	9868	0.00
06/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	18451	18431	18451	18431	0.00
06/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	21281	21671	21281	21671	0.00
06/09/2007	CRD1 On 07-February-08			Index Future	112.1200	112.1170	112.1240	112.1170	0.00
06/09/2007	CRD1 On 01-November-07			Index Future	109.1600	109.1540	109.1610	109.1540	8.00
06/09/2007	GOVI On 07-February-08			jGovi	261.4400	261.4400	261.4430	261.4400	12.00
06/09/2007	GOVI On 02-May-08			jGovi	268.0300	268.0310	268.0340	268.0310	0.00
06/09/2007	GOVI On 01-November-07			jGovi	254.5400	254.5300	254.5350	254.5300	60.00
06/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	12454	12520	12454	12520	0.00
06/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	48024	48120	48024	48120	0.00
06/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	66086	66150	66086	66150	0.00
06/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	25746	25840	25746	25840	0.00
06/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	50	54	50	54	0.00
06/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	104700	104754	104700	104754	0.00
06/09/2007	ILBI On 07-February-08			Index Future	287.7200	287.6380	287.7230	287.6380	0.00
06/09/2007	ILBI On 01-November-07			Index Future	279.8500	279.7700	279.8510	279.7700	0.00
06/09/2007	J153 On 31-August-10			jSwap	10.1900	10.1940	0.0679	0.0681	0.00
06/09/2007	J157 On 15-September-15			jSwap	9.6500	9.6790	0.0236	0.0254	0.00
06/09/2007	J186 On 21-December-26			jSwap	8.7200	8.7070	0.1121	0.1111	0.00
06/09/2007	J201 On 22-December-14			jSwap	9.7300	9.7620	0.1184	0.1199	0.00
06/09/2007	J203 On 15-September-17			jSwap	9.4900	9.5200	0.1351	0.1369	0.00
06/09/2007	J204 On 21-December-18			jSwap	9.3800	9.4090	0.1316	0.1333	0.00
06/09/2007	J207 On 15-January-20			jSwap	9.2800	9.3210	0.0933	0.0961	0.00
06/09/2007	JBAR On 21-December-05			jBar	0.0000	10.1630	0.0000	0.0000	0.00
06/09/2007	JFRA On 07-February-08			jFra	10.5300	10.5140	0.0256	0.0255	0.00
06/09/2007	JFRA On 02-May-08			jFra	10.5400	10.5190	0.0272	0.0272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2007	JFRA On 07-August-08			jFra	10.3800	10.4030	0.0252	0.0253	0.00
06/09/2007	JFRA On 01-November-07			jFra	10.4500	10.4470	0.0273	0.0273	0.00
06/09/2007	JFRA On 06-November-08			jFra	10.2400	10.2410	0.0249	0.0249	0.00
06/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16937	16949	16937	16949	0.00
06/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9549	9610	9549	9610	0.00
06/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16508	16517	16508	16517	0.00
06/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15766	15824	15766	15824	0.00
06/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19293	19348	19293	19348	0.00
06/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18975	18976	18975	18976	0.00
06/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7704	7697	7704	7697	0.00
06/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
06/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21554	21587	21554	21587	0.00
06/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21591	21609	21591	21609	0.00
06/09/2007	JN02 On 07-February-08			jNote	10.1400	10.1480	0.1807	0.1809	0.00
06/09/2007	JN02 On 02-May-08			jNote	10.0300	10.0370	0.1803	0.1805	0.00
06/09/2007	JN02 On 01-November-07			jNote	10.2400	10.2520	0.1840	0.1842	0.00
06/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25463	25600	25463	25600	0.00
06/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5145	5141	5145	5141	0.00
06/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17160	17305	17160	17305	0.00
06/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15128	15056	15128	15056	0.00
06/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23521	23698	23521	23698	0.00
06/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1196	1211	1196	1211	0.00
06/09/2007	JN05 On 07-February-08			jNote	9.7300	9.7690	0.3803	0.3815	0.00
06/09/2007	JN05 On 02-May-08			jNote	9.6600	9.7010	0.3783	0.3795	0.00
06/09/2007	JN05 On 01-November-07			jNote	9.8100	9.8400	0.3825	0.3836	0.00
06/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31916	33045	31916	33045	0.00
06/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3239	3017	3239	3017	0.00
06/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	20318	21206	20318	21206	0.00
06/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12446	11851	12446	11851	0.00
06/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	31885	33111	31885	33111	0.00
06/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	415	369	415	369	0.00
06/09/2007	JN10 On 07-February-08			jNote	9.2900	9.3150	0.5933	0.5944	0.00
06/09/2007	JN10 On 02-May-08			jNote	9.2200	9.2470	0.5913	0.5925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2007	JN10 On 01-November-07			jNote	9.3600	9.3850	0.5966	0.5978	0.00
06/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	23943	25336	23943	25336	0.00
06/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5736	5239	5736	5239	0.00
06/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	24788	26097	24788	26097	0.00
06/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9531	8872	9531	8872	0.00
06/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	23794	25494	23794	25494	0.00
06/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	1157	974	1157	974	0.00
06/09/2007	JROD On 31-January-08			jRod	10.1500	10.1530	0.0108	0.0108	0.00
06/09/2007	JROD On 29-February-08			jRod	10.3600	10.3670	0.0116	0.0116	0.00
06/09/2007	JROD On 31-March-08			jRod	10.1500	10.1510	0.0160	0.0160	0.00
06/09/2007	JROD On 28-September-07			jRod	9.4300	9.4380	0.0038	0.0038	0.00
06/09/2007	JROD On 31-October-07			jRod	9.7800	9.7820	0.0047	0.0047	0.00
06/09/2007	JROD On 30-November-07			jRod	10.1100	10.1180	0.0054	0.0054	0.00
06/09/2007	JROD On 31-December-07			jRod	9.9000	9.9020	0.0097	0.0097	0.00
06/09/2007	OTH1 On 07-February-08			Index Future	255.5300	255.4580	255.5300	255.4580	0.00
06/09/2007	OTH1 On 01-November-07			Index Future	248.7800	248.7070	248.7770	248.7070	12.00
06/09/2007	R153 On 07-February-08			Bond Future	9.1900	9.2090	114.3880	114.3411	1,818.00
06/09/2007	R153 On 02-May-08			Bond Future	9.1000	9.1240	110.3564	110.3133	0.00
06/09/2007	R153 On 01-November-07			Bond Future	9.3000	9.3240	111.3436	111.2922	124.00
06/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1780	1725	1780	1725	0.00
06/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24087	24499	24087	24499	0.00
06/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8393	8213	8393	8213	0.00
06/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10635	10885	10635	10885	0.00
06/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	78	74	78	74	0.00
06/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27582	28092	27582	28092	0.00
06/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1033	999	1033	999	0.00
06/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29378	29812	29378	29812	0.00
06/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	17	16	17	16	0.00
06/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34175	34688	34175	34688	0.00
06/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	567	547	567	547	0.00
06/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34992	35441	34992	35441	0.00
06/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3	3	3	3	0.00
06/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40866	41379	40866	41379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2007	R157 On 07-February-08			Bond Future	8.5400	8.5370	132.8495	132.8495	358.00
06/09/2007	R157 On 02-May-08			Bond Future	8.4800	8.4750	129.0097	129.0097	0.00
06/09/2007	R157 On 01-November-07			Bond Future	8.6200	8.6210	129.3357	129.3357	266.00
06/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	4489	4531	4489	4531	0.00
06/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	56700	56742	56700	56742	0.00
06/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	22931	22977	22931	22977	0.00
06/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21352	21399	21352	21399	0.00
06/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	31674	0	31674	0	0.00
06/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	14451	0	14451	0	0.00
06/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	3625	3704	3625	3704	35.00
06/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	28476	28555	28476	28555	0.00
06/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	8566	0	8566	0	5.00
06/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	16601	0	16601	0	0.00
06/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	16804	0	16804	0	0.00
06/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	8312	0	8312	0	50.00
06/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	335	353	335	353	0.00
06/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	59706	59724	59706	59724	0.00
06/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2385	2415	2385	2415	0.00
06/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	71772	71801	71772	71801	0.00
06/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	70	76	70	76	0.00
06/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77157	77163	77157	77163	0.00
06/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1171	1189	1171	1189	0.00
06/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	88027	88046	88027	88046	0.00
06/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	70	76	70	76	0.00
06/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77157	77163	77157	77163	0.00
06/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	11	12	11	12	0.00
06/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	95126	95127	95126	95127	0.00
06/09/2007	R186 On 07-February-08			Bond Future	8.2200	8.2240	123.1187	123.1187	0.00
06/09/2007	R186 On 02-May-08			Bond Future	8.1800	8.1780	125.9507	125.9507	0.00
06/09/2007	R186 On 01-November-07			Bond Future	8.2900	8.2870	124.9914	124.9914	0.00
06/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	13882	13974	13882	13974	0.00
06/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	67930	68021	67930	68021	0.00
06/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	30542	30623	30542	30623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	50419	50500	50419	50500	0.00
06/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	945	989	945	989	0.00
06/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	92588	92632	92588	92632	0.00
06/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	7764	7835	7764	7835	0.00
06/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	91781	91851	91781	91851	0.00
06/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	3970	4019	3970	4019	0.00
06/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	119022	119071	119022	119071	0.00
06/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	215	229	215	229	0.00
06/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	123154	123169	123154	123169	0.00
06/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	37	40	37	40	0.00
06/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	155404	155408	155404	155408	0.00
06/09/2007	R196 On 07-February-08			Bond Future	9.3500	9.3630	105.1814	105.1687	0.00
06/09/2007	R196 On 02-May-08			Bond Future	9.2200	9.2350	102.4367	102.4251	0.00
06/09/2007	R196 On 01-November-07			Bond Future	9.5200	9.5300	102.4030	102.3920	0.00
06/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2042	2017	2042	2017	0.00
06/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7941	8043	7941	8043	0.00
06/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3047	3005	3047	3005	0.00
06/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4751	4825	4751	4825	0.00
06/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	205	205	205	205	0.00
06/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9649	9758	9649	9758	0.00
06/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1408	1390	1408	1390	0.00
06/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9781	9890	9781	9890	0.00
06/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	64	65	64	65	0.00
06/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12597	12707	12597	12707	0.00
06/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	937	925	937	925	0.00
06/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11792	11908	11792	11908	0.00
06/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	17	17	17	17	0.00
06/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15652	15762	15652	15762	0.00
06/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5600	102.2184	102.2184	0.00
06/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.4900	104.5790	104.5790	0.00
06/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6540	103.7845	103.7845	91.00
06/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3519	3552	3519	3552	0.00
06/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	46250	46283	46250	46283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	17914	17951	17914	17951	0.00
06/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17411	17448	17411	17448	0.00
06/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	309	325	309	325	0.00
06/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	49260	49276	49260	49276	0.00
06/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	72	78	72	78	0.00
06/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	63089	63094	63089	63094	0.00
06/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	1884	1907	1884	1907	0.00
06/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	58261	58284	58261	58284	0.00
06/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	13	15	13	15	0.00
06/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	77332	77333	77332	77333	0.00
06/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	935	949	935	949	0.00
06/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	71180	71195	71180	71195	0.00
06/09/2007	R203 On 07-February-08			Bond Future	8.4200	8.4120	102.2711	102.3355	0.00
06/09/2007	R203 On 02-May-08			Bond Future	8.3600	8.3520	100.4539	100.5177	0.00
06/09/2007	R203 On 01-November-07			Bond Future	8.5000	8.4900	99.5146	99.5798	0.00
06/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3038	3153	3038	3153	0.00
06/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	64850	64320	64850	64320	0.00
06/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	18500	18840	18500	18840	0.00
06/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25672	25374	25672	25374	0.00
06/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	146	165	146	165	0.00
06/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	68235	67602	68235	67602	0.00
06/09/2007	R204 On 07-February-08			Bond Future	8.3900	8.3770	98.4187	98.4878	0.00
06/09/2007	R204 On 02-May-08			Bond Future	8.3300	8.3210	100.6975	100.7661	0.00
06/09/2007	R204 On 01-November-07			Bond Future	8.4600	8.4520	99.7130	99.7827	0.00
06/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	7634	7838	7634	7838	0.00
06/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	71569	71082	71569	71082	0.00
06/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	20827	21203	20827	21203	0.00
06/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	26401	26091	26401	26091	0.00
06/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1110	1201	1110	1201	0.00
06/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	71281	70675	71281	70675	0.00
06/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5440	95.7919	95.7919	0.00
06/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4700	98.0013	98.0013	0.00
06/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6490	96.8853	96.8853	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	2858	2885	2858	2885	0.00
06/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	38918	38946	38918	38946	0.00
06/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	11185	11216	11185	11216	0.00
06/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20759	20790	20759	20790	0.00
06/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	215	227	215	227	0.00
06/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	42317	42329	42317	42329	0.00
06/09/2007	R207 On 07-February-08			Bond Future	8.3300	8.3210	92.4757	92.5463	0.00
06/09/2007	R207 On 02-May-08			Bond Future	8.2800	8.2700	94.6124	94.6826	0.00
06/09/2007	R207 On 01-November-07			Bond Future	8.4000	8.3930	93.5376	93.6086	0.00
06/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3263	3392	3263	3392	0.00
06/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	64519	63941	64519	63941	0.00
06/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	22992	23395	22992	23395	0.00
06/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	25102	24802	25102	24802	0.00
06/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	222	250	222	250	0.00
06/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	67400	66719	67400	66719	0.00
06/09/2007	R209 On 07-February-08			Bond Future	7.8400	7.8520	84.3248	84.2286	659.00
06/09/2007	R209 On 02-May-08			Bond Future	7.8000	7.8090	83.1104	83.0136	0.00
06/09/2007	R209 On 01-November-07			Bond Future	7.9000	7.9090	82.0590	81.9637	0.00
06/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	3917	3847	3917	3847	0.00
06/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	91941	92833	91941	92833	0.00
06/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	32310	31901	32310	31901	0.00
06/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	37081	37640	37081	37640	0.00
06/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	210	209	210	209	0.00
06/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	93893	94845	93893	94845	0.00
06/09/2007	TRT1 On 07-February-08			Index Future	258.2800	258.2740	258.2790	258.2740	0.00
06/09/2007	TRT1 On 01-November-07			Index Future	251.4500	251.4480	251.4540	251.4480	400.00
07/09/2007	\$/R On 17-March-08			Currency Future	7.4100	7.4237	7.4122	7.4237	7,600.00
07/09/2007	\$/R On 17-September-07			Currency Future	7.2100	7.2260	7.2118	7.2260	2,137.00
07/09/2007	\$/R On 14-December-07			Currency Future	7.3000	7.3187	7.3044	7.3187	23,630.00
07/09/2007	ALBI On 07-February-08			Index Future	260.8500	260.8540	260.8540	260.8540	8.00
07/09/2007	ALBI On 01-November-07			Index Future	253.7200	253.7170	253.7170	253.7170	0.00
07/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	78164	78242	78164	78242	0.00
07/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	9624	9702	9624	9702	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	18274	18451	18274	18451	0.00
07/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	21104	21281	21104	21281	0.00
07/09/2007	CRD1 On 07-February-08			Index Future	111.7300	112.1240	111.7310	112.1240	0.00
07/09/2007	CRD1 On 01-November-07			Index Future	108.7800	109.1610	108.7790	109.1610	8.00
07/09/2007	GOVI On 07-February-08			jGovi	261.3100	261.4430	261.3050	261.4430	12.00
07/09/2007	GOVI On 02-May-08			jGovi	267.8900	268.0340	267.8930	268.0340	0.00
07/09/2007	GOVI On 01-November-07			jGovi	254.4000	254.5350	254.4010	254.5350	60.00
07/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	11970	12454	11970	12454	0.00
07/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	48920	48024	48920	48024	0.00
07/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	65083	66086	65083	66086	0.00
07/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	26153	25746	26153	25746	0.00
07/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	41	50	41	50	0.00
07/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	106031	104700	106031	104700	0.00
07/09/2007	ILBI On 07-February-08			Index Future	287.7200	287.7230	287.7230	287.7230	0.00
07/09/2007	ILBI On 01-November-07			Index Future	279.8500	279.8510	279.8510	279.8510	0.00
07/09/2007	J153 On 31-August-10			jSwap	10.1900	10.1850	0.0680	0.0679	0.00
07/09/2007	J157 On 15-September-15			jSwap	9.6600	9.6470	0.0242	0.0236	0.00
07/09/2007	J186 On 21-December-26			jSwap	8.7100	8.7170	0.1116	0.1121	0.00
07/09/2007	J201 On 22-December-14			jSwap	9.7300	9.7320	0.1186	0.1184	0.00
07/09/2007	J203 On 15-September-17			jSwap	9.5000	9.4920	0.1357	0.1351	0.00
07/09/2007	J204 On 21-December-18			jSwap	9.3900	9.3830	0.1321	0.1316	0.00
07/09/2007	J207 On 15-January-20			jSwap	9.2900	9.2800	0.0938	0.0933	0.00
07/09/2007	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
07/09/2007	JFRA On 07-February-08			jFra	10.5100	10.5340	0.0255	0.0256	0.00
07/09/2007	JFRA On 02-May-08			jFra	10.5200	10.5380	0.0272	0.0272	0.00
07/09/2007	JFRA On 07-August-08			jFra	10.3300	10.3810	0.0251	0.0252	0.00
07/09/2007	JFRA On 01-November-07			jFra	10.4500	10.4500	0.0273	0.0273	0.00
07/09/2007	JFRA On 06-November-08			jFra	10.2000	10.2350	0.0248	0.0249	0.00
07/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16868	16937	16868	16937	0.00
07/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9528	9549	9528	9549	0.00
07/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16454	16508	16454	16508	0.00
07/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15752	15766	15752	15766	0.00
07/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19202	19293	19202	19293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	19010	18975	19010	18975	0.00
07/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7697	7704	7697	7704	0.00
07/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
07/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21492	21554	21492	21554	0.00
07/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21604	21591	21604	21591	0.00
07/09/2007	JN02 On 07-February-08			jNote	10.1300	10.1400	0.1806	0.1807	0.00
07/09/2007	JN02 On 02-May-08			jNote	10.0200	10.0250	0.1803	0.1803	0.00
07/09/2007	JN02 On 01-November-07			jNote	10.2300	10.2430	0.1837	0.1840	0.00
07/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25263	25463	25263	25463	0.00
07/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5172	5145	5172	5145	0.00
07/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17099	17160	17099	17160	0.00
07/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15120	15128	15120	15128	0.00
07/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23223	23521	23223	23521	0.00
07/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1198	1196	1198	1196	0.00
07/09/2007	JN05 On 07-February-08			jNote	9.7300	9.7340	0.3801	0.3803	0.00
07/09/2007	JN05 On 02-May-08			jNote	9.6600	9.6630	0.3781	0.3783	0.00
07/09/2007	JN05 On 01-November-07			jNote	9.8000	9.8070	0.3822	0.3825	0.00
07/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31609	31916	31609	31916	0.00
07/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3277	3239	3277	3239	0.00
07/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	20130	20318	20130	20318	0.00
07/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12531	12446	12531	12446	0.00
07/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	31504	31885	31504	31885	0.00
07/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	416	415	416	415	0.00
07/09/2007	JN10 On 07-February-08			jNote	9.2900	9.2850	0.5937	0.5933	0.00
07/09/2007	JN10 On 02-May-08			jNote	9.2200	9.2160	0.5918	0.5913	0.00
07/09/2007	JN10 On 01-November-07			jNote	9.3600	9.3550	0.5971	0.5966	0.00
07/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	24270	23943	24270	23943	0.00
07/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5554	5736	5554	5736	0.00
07/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	25086	24788	25086	24788	0.00
07/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9317	9531	9317	9531	0.00
07/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	24208	23794	24208	23794	0.00
07/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	1062	1157	1062	1157	0.00
07/09/2007	JROD On 31-January-08			jRod	10.1500	10.1480	0.0112	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
07/09/2007	JROD On 29-February-08			jRod	10.3600	10.3610	0.0121	0.0116	0.00
07/09/2007	JROD On 31-March-08			jRod	10.1500	10.1470	0.0165	0.0160	0.00
07/09/2007	JROD On 28-September-07			jRod	9.4300	9.4340	0.0043	0.0038	0.00
07/09/2007	JROD On 31-October-07			jRod	9.7700	9.7750	0.0051	0.0047	0.00
07/09/2007	JROD On 30-November-07			jRod	10.1100	10.1080	0.0058	0.0054	0.00
07/09/2007	JROD On 31-December-07			jRod	9.9000	9.8970	0.0102	0.0097	0.00
07/09/2007	OTH1 On 07-February-08			Index Future	255.3000	255.5300	255.3020	255.5300	0.00
07/09/2007	OTH1 On 01-November-07			Index Future	248.5600	248.7770	248.5570	248.7770	12.00
07/09/2007	R153 On 07-February-08			Bond Future	9.1900	9.1890	114.3880	114.3880	806.00
07/09/2007	R153 On 02-May-08			Bond Future	9.1000	9.1040	110.3564	110.3564	0.00
07/09/2007	R153 On 01-November-07			Bond Future	9.3000	9.3040	111.3436	111.3436	124.00
07/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1763	1780	1763	1780	0.00
07/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24070	24087	24070	24087	0.00
07/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8373	8393	8373	8393	0.00
07/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10615	10635	10615	10635	0.00
07/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	73	78	73	78	0.00
07/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27578	27582	27578	27582	0.00
07/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1021	1033	1021	1033	0.00
07/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29365	29378	29365	29378	0.00
07/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	16	17	16	17	0.00
07/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34174	34175	34174	34175	0.00
07/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	558	567	558	567	0.00
07/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34983	34992	34983	34992	0.00
07/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3	3	3	3	0.00
07/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40865	40866	40865	40866	0.00
07/09/2007	R157 On 07-February-08			Bond Future	8.5500	8.5370	132.7849	132.8495	358.00
07/09/2007	R157 On 02-May-08			Bond Future	8.4900	8.4750	128.9466	129.0097	0.00
07/09/2007	R157 On 01-November-07			Bond Future	8.6300	8.6210	129.2696	129.3357	266.00
07/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	4342	4489	4342	4489	0.00
07/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	57198	56700	57198	56700	0.00
07/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	22558	22931	22558	22931	0.00
07/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21611	21352	21611	21352	0.00
07/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	8199	8566	8199	8566	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	16895	16601	16895	16601	0.00
07/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	31233	31674	31233	31674	0.00
07/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	14641	14451	14641	14451	0.00
07/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	3409	3625	3409	3625	35.00
07/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	28921	28476	28921	28476	0.00
07/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	16296	16804	16296	16804	0.00
07/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	8464	8312	8464	8312	50.00
07/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	299	335	299	335	0.00
07/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	60331	59706	60331	59706	0.00
07/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2293	2385	2293	2385	0.00
07/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	72326	71772	72326	71772	0.00
07/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	61	70	61	70	0.00
07/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77809	77157	77809	77157	0.00
07/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1118	1171	1118	1171	0.00
07/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	88620	88027	88620	88027	0.00
07/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	61	70	61	70	0.00
07/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77809	77157	77809	77157	0.00
07/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	9	11	9	11	0.00
07/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	95785	95126	95785	95126	0.00
07/09/2007	R186 On 07-February-08			Bond Future	8.2300	8.2240	123.0084	123.1187	0.00
07/09/2007	R186 On 02-May-08			Bond Future	8.1900	8.1780	125.8405	125.9507	0.00
07/09/2007	R186 On 01-November-07			Bond Future	8.3000	8.2870	124.8813	124.9914	0.00
07/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	13489	13882	13489	13882	0.00
07/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	68639	67930	68639	67930	0.00
07/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	29982	30542	29982	30542	0.00
07/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	50961	50419	50961	50419	0.00
07/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	854	945	854	945	0.00
07/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	93598	92588	93598	92588	0.00
07/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	7501	7764	7501	7764	0.00
07/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	92621	91781	92621	91781	0.00
07/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	3811	3970	3811	3970	0.00
07/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	119965	119022	119965	119022	0.00
07/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	188	215	188	215	0.00

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07/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	124228	123154	124228	123154	0.00
07/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	31	37	31	37	0.00
07/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	156499	155404	156499	155404	0.00
07/09/2007	R196 On 07-February-08			Bond Future	9.3500	9.3500	105.1795	105.1814	0.00
07/09/2007	R196 On 02-May-08			Bond Future	9.2200	9.2200	102.4367	102.4367	0.00
07/09/2007	R196 On 01-November-07			Bond Future	9.5300	9.5210	102.3969	102.4030	0.00
07/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2024	2042	2024	2042	0.00
07/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7943	7941	7943	7941	0.00
07/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3039	3047	3039	3047	0.00
07/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4743	4751	4743	4751	0.00
07/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	193	205	193	205	0.00
07/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9697	9649	9697	9649	0.00
07/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1393	1408	1393	1408	0.00
07/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9785	9781	9785	9781	0.00
07/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	59	64	59	64	0.00
07/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12653	12597	12653	12597	0.00
07/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	925	937	925	937	0.00
07/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11800	11792	11800	11792	0.00
07/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15	17	15	17	0.00
07/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15711	15652	15711	15652	0.00
07/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5600	102.2184	102.2184	0.00
07/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.4900	104.5790	104.5790	0.00
07/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6540	103.7845	103.7845	91.00
07/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3485	3519	3485	3519	0.00
07/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	46217	46250	46217	46250	0.00
07/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	17877	17914	17877	17914	0.00
07/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17374	17411	17374	17411	0.00
07/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	293	309	293	309	0.00
07/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	49244	49260	49244	49260	0.00
07/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	67	72	67	72	0.00
07/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	63083	63089	63083	63089	0.00
07/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	1861	1884	1861	1884	0.00
07/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	58238	58261	58238	58261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	12	13	12	13	0.00
07/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	77330	77332	77330	77332	0.00
07/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	920	935	920	935	0.00
07/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	71165	71180	71165	71180	0.00
07/09/2007	R203 On 07-February-08			Bond Future	8.4500	8.4220	102.0780	102.2711	0.00
07/09/2007	R203 On 02-May-08			Bond Future	8.3900	8.3620	100.2629	100.4539	0.00
07/09/2007	R203 On 01-November-07			Bond Future	8.5300	8.5000	99.3194	99.5146	0.00
07/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	2775	3038	2775	3038	0.00
07/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	66518	64850	66518	64850	0.00
07/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	17592	18500	17592	18500	0.00
07/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	26674	25672	26674	25672	0.00
07/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	112	146	112	146	0.00
07/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	70154	68235	70154	68235	0.00
07/09/2007	R204 On 07-February-08			Bond Future	8.4200	8.3870	98.2117	98.4187	7.00
07/09/2007	R204 On 02-May-08			Bond Future	8.3600	8.3310	100.4922	100.6975	0.00
07/09/2007	R204 On 01-November-07			Bond Future	8.4900	8.4620	99.5045	99.7130	0.00
07/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	7165	7634	7165	7634	0.00
07/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	73171	71569	73171	71569	0.00
07/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	19819	20827	19819	20827	0.00
07/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	27447	26401	27447	26401	0.00
07/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	947	1110	947	1110	0.00
07/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	73203	71281	73203	71281	0.00
07/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5440	95.7919	95.7919	0.00
07/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4700	98.0013	98.0013	0.00
07/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6490	96.8853	96.8853	0.00
07/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	2830	2858	2830	2858	0.00
07/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	38891	38918	38891	38918	0.00
07/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	11153	11185	11153	11185	0.00
07/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20727	20759	20727	20759	0.00
07/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	203	215	203	215	0.00
07/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	42305	42317	42305	42317	0.00
07/09/2007	R207 On 07-February-08			Bond Future	8.3400	8.3310	92.4051	92.4757	0.00
07/09/2007	R207 On 02-May-08			Bond Future	8.2900	8.2800	94.5422	94.6124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2007	R207 On 01-November-07			Bond Future	8.4100	8.4030	93.4667	93.5376	0.00
07/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3138	3263	3138	3263	0.00
07/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	65099	64519	65099	64519	0.00
07/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	22594	22992	22594	22992	0.00
07/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	25405	25102	25405	25102	0.00
07/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	196	222	196	222	0.00
07/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	68083	67400	68083	67400	0.00
07/09/2007	R209 On 07-February-08			Bond Future	7.8500	7.8420	84.2286	84.3248	659.00
07/09/2007	R209 On 02-May-08			Bond Future	7.8100	7.7990	83.0136	83.1104	0.00
07/09/2007	R209 On 01-November-07			Bond Future	7.9100	7.8990	81.9637	82.0590	0.00
07/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	3760	3917	3760	3917	0.00
07/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	92746	91941	92746	91941	0.00
07/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	31756	32310	31756	32310	0.00
07/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	37496	37081	37496	37081	0.00
07/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	184	210	184	210	0.00
07/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	94819	93893	94819	93893	0.00
07/09/2007	TRT1 On 07-February-08			Index Future	258.1300	258.2790	258.1330	258.2790	0.00
07/09/2007	TRT1 On 01-November-07			Index Future	251.3100	251.4540	251.3130	251.4540	400.00
10/09/2007	\$/R On 17-March-08			Currency Future	7.4500	7.4122	7.4502	7.4122	7,600.00
10/09/2007	\$/R On 17-September-07			Currency Future	7.2500	7.2118	7.2484	7.2118	2,138.00
10/09/2007	\$/R On 14-December-07			Currency Future	7.3400	7.3044	7.3422	7.3044	23,635.00
10/09/2007	ALBI On 07-February-08			Index Future	260.5600	260.8540	260.5580	260.8540	8.00
10/09/2007	ALBI On 01-November-07			Index Future	253.4500	253.7170	253.4450	253.7170	0.00
10/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	75574	78164	75574	78164	0.00
10/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	9994	9624	9994	9624	0.00
10/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	16456	18274	16456	18274	0.00
10/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	22006	21104	22006	21104	0.00
10/09/2007	CRD1 On 07-February-08			Index Future	112.1200	111.7310	112.1160	111.7310	0.00
10/09/2007	CRD1 On 01-November-07			Index Future	109.1600	108.7790	109.1550	108.7790	8.00
10/09/2007	GOVI On 07-February-08			jGovi	261.3000	261.3050	261.3040	261.3050	12.00
10/09/2007	GOVI On 02-May-08			jGovi	267.8900	267.8930	267.8920	267.8930	0.00
10/09/2007	GOVI On 01-November-07			jGovi	254.4000	254.4010	254.4010	254.4010	60.00
10/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	11745	11970	11745	11970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	48705	48920	48705	48920	0.00
10/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	64823	65083	64823	65083	0.00
10/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	25903	26153	25903	26153	0.00
10/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	31	41	31	41	0.00
10/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	106021	106031	106021	106031	0.00
10/09/2007	ILBI On 07-February-08			Index Future	288.4200	287.7230	288.4190	287.7230	0.00
10/09/2007	ILBI On 01-November-07			Index Future	280.5500	279.8510	280.5460	279.8510	0.00
10/09/2007	J153 On 31-August-10			jSwap	10.1400	10.1860	0.0669	0.0680	0.00
10/09/2007	J157 On 15-September-15			jSwap	9.6500	9.6580	0.0236	0.0242	0.00
10/09/2007	J186 On 21-December-26			jSwap	8.6900	8.7110	0.1102	0.1116	0.00
10/09/2007	J201 On 22-December-14			jSwap	9.7300	9.7340	0.1183	0.1186	0.00
10/09/2007	J203 On 15-September-17			jSwap	9.4900	9.5000	0.1352	0.1357	0.00
10/09/2007	J204 On 21-December-18			jSwap	9.3800	9.3900	0.1317	0.1321	0.00
10/09/2007	J207 On 15-January-20			jSwap	9.2800	9.2860	0.0933	0.0938	0.00
10/09/2007	JBAR On 21-December-05			jBar	10.1700	0.0000	0.0000	0.0000	0.00
10/09/2007	JFRA On 07-February-08			jFra	10.5000	10.5140	0.0255	0.0255	0.00
10/09/2007	JFRA On 02-May-08			jFra	10.5100	10.5230	0.0272	0.0272	0.00
10/09/2007	JFRA On 07-August-08			jFra	10.3200	10.3290	0.0251	0.0251	0.00
10/09/2007	JFRA On 01-November-07			jFra	10.4300	10.4470	0.0272	0.0273	0.00
10/09/2007	JFRA On 06-November-08			jFra	10.1500	10.2040	0.0247	0.0248	0.00
10/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16723	16868	16723	16868	0.00
10/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9420	9528	9420	9528	0.00
10/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16332	16454	16332	16454	0.00
10/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15670	15752	15670	15752	0.00
10/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19102	19202	19102	19202	0.00
10/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18939	19010	18939	19010	0.00
10/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7645	7697	7645	7697	0.00
10/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
10/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21353	21492	21353	21492	0.00
10/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21594	21604	21594	21604	0.00
10/09/2007	JN02 On 07-February-08			jNote	10.0800	10.1270	0.1798	0.1806	0.00
10/09/2007	JN02 On 02-May-08			jNote	9.9700	10.0220	0.1794	0.1803	0.00
10/09/2007	JN02 On 01-November-07			jNote	10.1900	10.2260	0.1832	0.1837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24581	25263	24581	25263	0.00
10/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5286	5172	5286	5172	0.00
10/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16505	17099	16505	17099	0.00
10/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15498	15120	15498	15120	0.00
10/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22570	23223	22570	23223	0.00
10/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1168	1198	1168	1198	0.00
10/09/2007	JN05 On 07-February-08			jNote	9.7100	9.7250	0.3798	0.3801	0.00
10/09/2007	JN05 On 02-May-08			jNote	9.6400	9.6560	0.3778	0.3781	0.00
10/09/2007	JN05 On 01-November-07			jNote	9.7800	9.7970	0.3818	0.3822	0.00
10/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31097	31609	31097	31609	0.00
10/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3294	3277	3294	3277	0.00
10/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19723	20130	19723	20130	0.00
10/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12668	12531	12668	12531	0.00
10/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	30913	31504	30913	31504	0.00
10/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	390	416	390	416	0.00
10/09/2007	JN10 On 07-February-08			jNote	9.2800	9.2930	0.5934	0.5937	0.00
10/09/2007	JN10 On 02-May-08			jNote	9.2200	9.2240	0.5916	0.5918	0.00
10/09/2007	JN10 On 01-November-07			jNote	9.3500	9.3630	0.5969	0.5971	0.00
10/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	23716	24270	23716	24270	0.00
10/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5628	5554	5628	5554	0.00
10/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	24627	25086	24627	25086	0.00
10/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9426	9317	9426	9317	0.00
10/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	23555	24208	23555	24208	0.00
10/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	1032	1062	1032	1062	0.00
10/09/2007	JROD On 31-January-08			jRod	10.1300	10.1490	0.0107	0.0112	0.00
10/09/2007	JROD On 29-February-08			jRod	10.3500	10.3630	0.0115	0.0121	0.00
10/09/2007	JROD On 31-March-08			jRod	10.1400	10.1490	0.0159	0.0165	0.00
10/09/2007	JROD On 28-September-07			jRod	9.4200	9.4310	0.0038	0.0043	0.00
10/09/2007	JROD On 31-October-07			jRod	9.7500	9.7700	0.0046	0.0051	0.00
10/09/2007	JROD On 30-November-07			jRod	10.0800	10.1060	0.0053	0.0058	0.00
10/09/2007	JROD On 31-December-07			jRod	9.8800	9.8970	0.0096	0.0102	0.00
10/09/2007	OTH1 On 07-February-08			Index Future	255.2600	255.3020	255.2640	255.3020	0.00
10/09/2007	OTH1 On 01-November-07			Index Future	248.5200	248.5570	248.5210	248.5570	12.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	R153 On 07-February-08			Bond Future	9.1900	9.1890	114.3880	114.3880	806.00
10/09/2007	R153 On 02-May-08			Bond Future	9.1000	9.1040	110.3564	110.3564	0.00
10/09/2007	R153 On 01-November-07			Bond Future	9.3000	9.3040	111.3436	111.3436	124.00
10/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1712	1763	1712	1763	0.00
10/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24019	24070	24019	24070	0.00
10/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8314	8373	8314	8373	0.00
10/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10555	10615	10555	10615	0.00
10/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	60	73	60	73	0.00
10/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27564	27578	27564	27578	0.00
10/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	984	1021	984	1021	0.00
10/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29328	29365	29328	29365	0.00
10/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	12	16	12	16	0.00
10/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34170	34174	34170	34174	0.00
10/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	533	558	533	558	0.00
10/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34958	34983	34958	34983	0.00
10/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2	3	2	3	0.00
10/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40865	40865	40865	40865	0.00
10/09/2007	R157 On 07-February-08			Bond Future	8.5600	8.5470	132.7204	132.7849	358.00
10/09/2007	R157 On 02-May-08			Bond Future	8.5000	8.4850	128.8834	128.9466	0.00
10/09/2007	R157 On 01-November-07			Bond Future	8.6400	8.6310	129.2035	129.2696	266.00
10/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	4115	4342	4115	4342	0.00
10/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	57617	57198	57617	57198	0.00
10/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	22094	22558	22094	22558	0.00
10/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21779	21611	21779	21611	0.00
10/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	15576	16296	15576	16296	0.00
10/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	8405	8464	8405	8464	50.00
10/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	7627	8199	7627	8199	5.00
10/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	16983	16895	16983	16895	0.00
10/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	30706	31233	30706	31233	0.00
10/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	14745	14641	14745	14641	0.00
10/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	3048	3409	3048	3409	35.00
10/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	29220	28921	29220	28921	0.00
10/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	236	299	236	299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	60929	60331	60929	60331	0.00
10/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2147	2293	2147	2293	0.00
10/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	72825	72326	72825	72326	0.00
10/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	44	61	44	61	0.00
10/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	78452	77809	78452	77809	0.00
10/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1032	1118	1032	1118	0.00
10/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	89180	88620	89180	88620	0.00
10/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	44	61	44	61	0.00
10/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	78452	77809	78452	77809	0.00
10/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	6	9	6	9	0.00
10/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	96443	95785	96443	95785	0.00
10/09/2007	R186 On 07-February-08			Bond Future	8.2400	8.2340	122.8983	123.0084	0.00
10/09/2007	R186 On 02-May-08			Bond Future	8.2000	8.1880	125.7304	125.8405	0.00
10/09/2007	R186 On 01-November-07			Bond Future	8.3100	8.2970	124.7713	124.8813	0.00
10/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	12922	13489	12922	13489	0.00
10/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	69173	68639	69173	68639	0.00
10/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	29266	29982	29266	29982	0.00
10/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	51346	50961	51346	50961	0.00
10/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	693	854	693	854	0.00
10/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	94536	93598	94536	93598	0.00
10/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	7107	7501	7107	7501	0.00
10/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	93327	92621	93327	92621	0.00
10/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	3563	3811	3563	3811	0.00
10/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	120819	119965	120819	119965	0.00
10/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	141	188	141	188	0.00
10/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	125281	124228	125281	124228	0.00
10/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	21	31	21	31	0.00
10/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	157589	156499	157589	156499	0.00
10/09/2007	R196 On 07-February-08			Bond Future	9.3600	9.3520	105.1765	105.1795	0.00
10/09/2007	R196 On 02-May-08			Bond Future	9.2200	9.2200	102.4359	102.4367	0.00
10/09/2007	R196 On 01-November-07			Bond Future	9.5300	9.5260	102.3932	102.3969	0.00
10/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	1978	2024	1978	2024	0.00
10/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7927	7943	7927	7943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3012	3039	3012	3039	0.00
10/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4724	4743	4724	4743	0.00
10/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	168	193	168	193	0.00
10/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9709	9697	9709	9697	0.00
10/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1354	1393	1354	1393	0.00
10/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9776	9785	9776	9785	0.00
10/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	49	59	49	59	0.00
10/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12679	12653	12679	12653	0.00
10/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	894	925	894	925	0.00
10/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11798	11800	11798	11800	0.00
10/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	12	15	12	15	0.00
10/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15744	15711	15744	15711	0.00
10/09/2007	R201 On 07-February-08			Bond Future	8.5700	8.5600	102.1670	102.2184	0.00
10/09/2007	R201 On 02-May-08			Bond Future	8.5000	8.4900	104.5287	104.5790	0.00
10/09/2007	R201 On 01-November-07			Bond Future	8.6600	8.6540	103.7320	103.7845	91.00
10/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3304	3485	3304	3485	0.00
10/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	46549	46217	46549	46217	0.00
10/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	17509	17877	17509	17877	0.00
10/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17509	17374	17509	17374	0.00
10/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	234	293	234	293	0.00
10/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	49710	49244	49710	49244	0.00
10/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	49	67	49	67	0.00
10/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	63591	63083	63591	63083	0.00
10/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	1743	1861	1743	1861	0.00
10/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	58634	58238	58634	58238	0.00
10/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8	12	8	12	0.00
10/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	77852	77330	77852	77330	0.00
10/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	850	920	850	920	0.00
10/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	71609	71165	71609	71165	0.00
10/09/2007	R203 On 07-February-08			Bond Future	8.4600	8.4520	102.0137	102.0780	0.00
10/09/2007	R203 On 02-May-08			Bond Future	8.4000	8.3920	100.1993	100.2629	0.00
10/09/2007	R203 On 01-November-07			Bond Future	8.5400	8.5300	99.2544	99.3194	0.00
10/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	2608	2775	2608	2775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	66993	66518	66993	66518	0.00
10/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	17175	17592	17175	17592	0.00
10/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	26893	26674	26893	26674	0.00
10/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	84	112	84	112	0.00
10/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	70776	70154	70776	70154	0.00
10/09/2007	R204 On 07-February-08			Bond Future	8.4300	8.4170	98.1428	98.2117	7.00
10/09/2007	R204 On 02-May-08			Bond Future	8.3700	8.3610	100.4238	100.4922	0.00
10/09/2007	R204 On 01-November-07			Bond Future	8.5000	8.4920	99.4351	99.5045	0.00
10/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	6848	7165	6848	7165	0.00
10/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	73542	73171	73542	73171	0.00
10/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	19360	19819	19360	19819	0.00
10/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	27671	27447	27671	27447	0.00
10/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	790	947	790	947	0.00
10/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	73741	73203	73741	73203	0.00
10/09/2007	R206 On 07-February-08			Bond Future	8.5500	8.5440	95.7475	95.7919	0.00
10/09/2007	R206 On 02-May-08			Bond Future	8.4800	8.4700	97.9580	98.0013	0.00
10/09/2007	R206 On 01-November-07			Bond Future	8.6600	8.6490	96.8397	96.8853	0.00
10/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	2680	2830	2680	2830	0.00
10/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	39184	38891	39184	38891	0.00
10/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	10882	11153	10882	11153	0.00
10/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20889	20727	20889	20727	0.00
10/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	160	203	160	203	0.00
10/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	42718	42305	42718	42305	0.00
10/09/2007	R207 On 07-February-08			Bond Future	8.3700	8.3410	92.1938	92.4051	0.00
10/09/2007	R207 On 02-May-08			Bond Future	8.3200	8.2900	94.3321	94.5422	0.00
10/09/2007	R207 On 01-November-07			Bond Future	8.4400	8.4130	93.2545	93.4667	0.00
10/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	2781	3138	2781	3138	0.00
10/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	66856	65099	66856	65099	0.00
10/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	21420	22594	21420	22594	0.00
10/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	26332	25405	26332	25405	0.00
10/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	131	196	131	196	0.00
10/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	70141	68083	70141	68083	0.00
10/09/2007	R209 On 07-February-08			Bond Future	7.8600	7.8520	84.1326	84.2286	659.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	R209 On 02-May-08			Bond Future	7.8200	7.8090	82.9170	83.0136	0.00
10/09/2007	R209 On 01-November-07			Bond Future	7.9200	7.9090	81.8686	81.9637	0.00
10/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	3521	3760	3521	3760	0.00
10/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	93467	92746	93467	92746	0.00
10/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	31063	31756	31063	31756	0.00
10/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	37769	37496	37769	37496	0.00
10/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	138	184	138	184	0.00
10/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	95725	94819	95725	94819	0.00
10/09/2007	TRT1 On 07-February-08			Index Future	258.1400	258.1330	258.1390	258.1330	0.00
10/09/2007	TRT1 On 01-November-07			Index Future	251.3200	251.3130	251.3200	251.3130	400.00
11/09/2007	\$ / R On 17-March-08			Currency Future	7.3900	7.4502	7.3910	7.4502	7,600.00
11/09/2007	\$ / R On 17-September-07			Currency Future	7.1900	7.2484	7.1945	7.2484	2,113.00
11/09/2007	\$ / R On 14-December-07			Currency Future	7.2900	7.3422	7.2861	7.3422	23,660.00
11/09/2007	ALBI On 07-February-08			Index Future	260.2500	260.5580	260.2530	260.5580	8.00
11/09/2007	ALBI On 01-November-07			Index Future	253.2000	253.4450	253.2040	253.4450	0.00
11/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	73094	75574	73094	75574	0.00
11/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	10564	9994	10564	9994	0.00
11/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	15195	16456	15195	16456	0.00
11/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	23155	22006	23155	22006	0.00
11/09/2007	CRD1 On 07-February-08			Index Future	112.0400	112.1160	112.0430	112.1160	0.00
11/09/2007	CRD1 On 01-November-07			Index Future	109.0800	109.1550	109.0840	109.1550	8.00
11/09/2007	GOVI On 07-February-08			jGovi	261.0700	261.3040	261.0680	261.3040	12.00
11/09/2007	GOVI On 02-May-08			jGovi	267.6500	267.8920	267.6515	267.8920	0.00
11/09/2007	GOVI On 01-November-07			jGovi	254.1700	254.4010	254.1735	254.4010	60.00
11/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	11000	11745	11000	11745	0.00
11/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	50320	48705	50320	48705	0.00
11/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	63185	64823	63185	64823	0.00
11/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	26670	25903	26670	25903	0.00
11/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	23	31	23	31	0.00
11/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	108288	106021	108288	106021	0.00
11/09/2007	ILBI On 07-February-08			Index Future	288.3900	288.4190	288.3870	288.4190	0.00
11/09/2007	ILBI On 01-November-07			Index Future	280.5800	280.5460	280.5760	280.5460	0.00
11/09/2007	J153 On 31-August-10			jSwap	10.1600	10.1410	0.0673	0.0669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	J157 On 15-September-15			jSwap	9.6500	9.6470	0.0238	0.0236	0.00
11/09/2007	J186 On 21-December-26			jSwap	8.6900	8.6940	0.1094	0.1102	0.00
11/09/2007	J201 On 22-December-14			jSwap	9.7300	9.7250	0.1184	0.1183	0.00
11/09/2007	J203 On 15-September-17			jSwap	9.5000	9.4890	0.1356	0.1352	0.00
11/09/2007	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1321	0.1317	0.00
11/09/2007	J207 On 15-January-20			jSwap	9.2800	9.2780	0.0937	0.0933	0.00
11/09/2007	JBAR On 21-December-05			jBar	10.1700	10.1710	0.0000	0.0000	0.00
11/09/2007	JFRA On 07-February-08			jFra	10.4700	10.5000	0.0254	0.0255	0.00
11/09/2007	JFRA On 02-May-08			jFra	10.4700	10.5070	0.0271	0.0272	0.00
11/09/2007	JFRA On 07-August-08			jFra	10.3400	10.3170	0.0251	0.0251	0.00
11/09/2007	JFRA On 01-November-07			jFra	10.3700	10.4270	0.0271	0.0272	0.00
11/09/2007	JFRA On 06-November-08			jFra	10.1200	10.1510	0.0246	0.0247	0.00
11/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16653	16723	16653	16723	0.00
11/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9399	9420	9399	9420	0.00
11/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16245	16332	16245	16332	0.00
11/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15690	15670	15690	15670	0.00
11/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19100	19102	19100	19102	0.00
11/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18884	18939	18884	18939	0.00
11/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7492	7645	7492	7645	0.00
11/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
11/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21295	21353	21295	21353	0.00
11/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21604	21594	21604	21594	0.00
11/09/2007	JN02 On 07-February-08			jNote	10.0900	10.0820	0.1800	0.1798	0.00
11/09/2007	JN02 On 02-May-08			jNote	9.9900	9.9680	0.1798	0.1794	0.00
11/09/2007	JN02 On 01-November-07			jNote	10.1800	10.1910	0.1830	0.1832	0.00
11/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24663	24581	24663	24581	0.00
11/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5206	5286	5206	5286	0.00
11/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16651	16505	16651	16505	0.00
11/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15287	15498	15287	15498	0.00
11/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22350	22570	22350	22570	0.00
11/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1157	1168	1157	1168	0.00
11/09/2007	JN05 On 07-February-08			jNote	9.7100	9.7110	0.3798	0.3798	0.00
11/09/2007	JN05 On 02-May-08			jNote	9.6500	9.6420	0.3779	0.3778	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	JN05 On 01-November-07			jNote	9.7800	9.7820	0.3818	0.3818	0.00
11/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31129	31097	31129	31097	0.00
11/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3251	3294	3251	3294	0.00
11/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19776	19723	19776	19723	0.00
11/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12568	12668	12568	12668	0.00
11/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	30822	30913	30822	30913	0.00
11/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	376	390	376	390	0.00
11/09/2007	JN10 On 07-February-08			jNote	9.2900	9.2830	0.5939	0.5934	0.00
11/09/2007	JN10 On 02-May-08			jNote	9.2300	9.2150	0.5920	0.5916	0.00
11/09/2007	JN10 On 01-November-07			jNote	9.3600	9.3530	0.5971	0.5969	0.00
11/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	24089	23716	24089	23716	0.00
11/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5428	5628	5428	5628	0.00
11/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	25005	24627	25005	24627	0.00
11/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9169	9426	9169	9426	0.00
11/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	23803	23555	23803	23555	0.00
11/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	962	1032	962	1032	0.00
11/09/2007	JROD On 31-January-08			jRod	10.1300	10.1330	0.0107	0.0107	0.00
11/09/2007	JROD On 29-February-08			jRod	10.3400	10.3470	0.0115	0.0115	0.00
11/09/2007	JROD On 31-March-08			jRod	10.1300	10.1380	0.0159	0.0159	0.00
11/09/2007	JROD On 28-September-07			jRod	9.4200	9.4230	0.0038	0.0038	0.00
11/09/2007	JROD On 31-October-07			jRod	9.7400	9.7510	0.0046	0.0046	0.00
11/09/2007	JROD On 30-November-07			jRod	10.0700	10.0790	0.0053	0.0053	0.00
11/09/2007	JROD On 31-December-07			jRod	9.8800	9.8820	0.0096	0.0096	0.00
11/09/2007	OTH1 On 07-February-08			Index Future	254.9400	255.2640	254.9420	255.2640	0.00
11/09/2007	OTH1 On 01-November-07			Index Future	248.2100	248.5210	248.2090	248.5210	12.00
11/09/2007	R153 On 07-February-08			Bond Future	9.2000	9.1890	114.3645	114.3880	724.00
11/09/2007	R153 On 02-May-08			Bond Future	9.1100	9.1040	110.3349	110.3564	0.00
11/09/2007	R153 On 01-November-07			Bond Future	9.3100	9.3040	111.3179	111.3436	124.00
11/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1660	1712	1660	1712	0.00
11/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	24200	24019	24200	24019	0.00
11/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8194	8314	8194	8314	0.00
11/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10651	10555	10651	10555	0.00
11/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	52	60	52	60	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27814	27564	27814	27564	0.00
11/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	949	984	949	984	0.00
11/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29528	29328	29528	29328	0.00
11/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	10	12	10	12	0.00
11/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34425	34170	34425	34170	0.00
11/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	511	533	511	533	0.00
11/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	35171	34958	35171	34958	0.00
11/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2	2	2	2	0.00
11/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	41121	40865	41121	40865	0.00
11/09/2007	R157 On 07-February-08			Bond Future	8.5800	8.5570	132.5914	132.7204	358.00
11/09/2007	R157 On 02-May-08			Bond Future	8.5200	8.4950	128.7573	128.8834	0.00
11/09/2007	R157 On 01-November-07			Bond Future	8.6600	8.6410	129.0716	129.2035	266.00
11/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	3877	4115	3877	4115	0.00
11/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	58669	57617	58669	57617	0.00
11/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	21409	22094	21409	22094	0.00
11/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	22355	21779	22355	21779	0.00
11/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	14683	15576	14683	15576	0.00
11/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	8832	8405	8832	8405	50.00
11/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	7031	7627	7031	7627	5.00
11/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	17708	16983	17708	16983	0.00
11/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	29881	30706	29881	30706	0.00
11/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	15182	14745	15182	14745	0.00
11/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	2730	3048	2730	3048	35.00
11/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	30222	29220	30222	29220	0.00
11/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	196	236	196	236	0.00
11/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	62208	60929	62208	60929	0.00
11/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2005	2147	2005	2147	0.00
11/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	73972	72825	73972	72825	0.00
11/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	35	44	35	44	0.00
11/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	79763	78452	79763	78452	0.00
11/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	954	1032	954	1032	0.00
11/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	90391	89180	90391	89180	0.00
11/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	35	44	35	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	79763	78452	79763	78452	0.00
11/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	5	6	5	6	0.00
11/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	97761	96443	97761	96443	0.00
11/09/2007	R186 On 07-February-08			Bond Future	8.2600	8.2440	122.6785	122.8983	0.00
11/09/2007	R186 On 02-May-08			Bond Future	8.2200	8.1980	125.5106	125.7304	0.00
11/09/2007	R186 On 01-November-07			Bond Future	8.3300	8.3070	124.5519	124.7713	0.00
11/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	12260	12922	12260	12922	0.00
11/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	70709	69173	70709	69173	0.00
11/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	28257	29266	28257	29266	0.00
11/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	52534	51346	52534	51346	0.00
11/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	585	693	585	693	0.00
11/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	96622	94536	96622	94536	0.00
11/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	6682	7107	6682	7107	0.00
11/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	95100	93327	95100	93327	0.00
11/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	3316	3563	3316	3563	0.00
11/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	122770	120819	122770	120819	0.00
11/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	113	141	113	141	0.00
11/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	127447	125281	127447	125281	0.00
11/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	16	21	16	21	0.00
11/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	159778	157589	159778	157589	0.00
11/09/2007	R196 On 07-February-08			Bond Future	9.3200	9.3550	105.2079	105.1765	0.00
11/09/2007	R196 On 02-May-08			Bond Future	9.1500	9.2210	102.4940	102.4359	0.00
11/09/2007	R196 On 01-November-07			Bond Future	9.5400	9.5290	102.3774	102.3932	0.00
11/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2059	1978	2059	1978	0.00
11/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7694	7927	7694	7927	0.00
11/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3261	3012	3261	3012	0.00
11/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4392	4724	4392	4724	0.00
11/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	151	168	151	168	0.00
11/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9851	9709	9851	9709	0.00
11/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1414	1354	1414	1354	0.00
11/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9522	9776	9522	9776	0.00
11/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	43	49	43	49	0.00
11/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12831	12679	12831	12679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	936	894	936	894	0.00
11/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11527	11798	11527	11798	0.00
11/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	10	12	10	12	0.00
11/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15901	15744	15901	15744	0.00
11/09/2007	R201 On 07-February-08			Bond Future	8.5900	8.5700	102.0644	102.1670	0.00
11/09/2007	R201 On 02-May-08			Bond Future	8.5200	8.5000	104.4283	104.5287	0.00
11/09/2007	R201 On 01-November-07			Bond Future	8.6800	8.6640	103.6271	103.7320	91.00
11/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3115	3304	3115	3304	0.00
11/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	47387	46549	47387	46549	0.00
11/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	16965	17509	16965	17509	0.00
11/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17970	17509	17970	17509	0.00
11/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	196	234	196	234	0.00
11/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	50722	49710	50722	49710	0.00
11/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	40	49	40	49	0.00
11/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	64631	63591	64631	63591	0.00
11/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	1628	1743	1628	1743	0.00
11/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	59546	58634	59546	58634	0.00
11/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	6	8	6	8	0.00
11/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	78899	77852	78899	77852	0.00
11/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	786	850	786	850	0.00
11/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	72572	71609	72572	71609	0.00
11/09/2007	R203 On 07-February-08			Bond Future	8.4800	8.4620	101.8854	102.0137	0.00
11/09/2007	R203 On 02-May-08			Bond Future	8.4200	8.4020	100.0724	100.1993	0.00
11/09/2007	R203 On 01-November-07			Bond Future	8.5600	8.5400	99.1246	99.2544	0.00
11/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	2439	2608	2439	2608	0.00
11/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	68107	66993	68107	66993	0.00
11/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	16577	17175	16577	17175	0.00
11/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	27565	26893	27565	26893	0.00
11/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	67	84	67	84	0.00
11/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	72057	70776	72057	70776	0.00
11/09/2007	R204 On 07-February-08			Bond Future	8.4500	8.4270	98.0052	98.1428	35.00
11/09/2007	R204 On 02-May-08			Bond Future	8.3900	8.3710	100.2874	100.4238	0.00
11/09/2007	R204 On 01-November-07			Bond Future	8.5200	8.5020	99.2965	99.4351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	6535	6848	6535	6848	0.00
11/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	74605	73542	74605	73542	0.00
11/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	18697	19360	18697	19360	0.00
11/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	28372	27671	28372	27671	0.00
11/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	691	790	691	790	0.00
11/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	75027	73741	75027	73741	0.00
11/09/2007	R206 On 07-February-08			Bond Future	8.5700	8.5540	95.6589	95.7475	0.00
11/09/2007	R206 On 02-May-08			Bond Future	8.5000	8.4800	97.8716	97.9580	0.00
11/09/2007	R206 On 01-November-07			Bond Future	8.6800	8.6590	96.7487	96.8397	0.00
11/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	2521	2680	2521	2680	0.00
11/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	39912	39184	39912	39184	0.00
11/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	10504	10882	10504	10882	0.00
11/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	21375	20889	21375	20889	0.00
11/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	133	160	133	160	0.00
11/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	43601	42718	43601	42718	0.00
11/09/2007	R207 On 07-February-08			Bond Future	8.3900	8.3710	92.0533	92.1938	0.00
11/09/2007	R207 On 02-May-08			Bond Future	8.3400	8.3200	94.1924	94.3321	0.00
11/09/2007	R207 On 01-November-07			Bond Future	8.4600	8.4430	93.1133	93.2545	0.00
11/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	2591	2781	2591	2781	0.00
11/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	68070	66856	68070	66856	0.00
11/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	20706	21420	20706	21420	0.00
11/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	27015	26332	27015	26332	0.00
11/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	106	131	106	131	0.00
11/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	71527	70141	71527	70141	0.00
11/09/2007	R209 On 07-February-08			Bond Future	7.8800	7.8620	83.9412	84.1326	659.00
11/09/2007	R209 On 02-May-08			Bond Future	7.8400	7.8190	82.7242	82.9170	0.00
11/09/2007	R209 On 01-November-07			Bond Future	7.9400	7.9190	81.6789	81.8686	0.00
11/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	3272	3521	3272	3521	0.00
11/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	95133	93467	95133	93467	0.00
11/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	30056	31063	30056	31063	0.00
11/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	38689	37769	38689	37769	0.00
11/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	110	138	110	138	0.00
11/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	97594	95725	97594	95725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	TRT1 On 07-February-08			Index Future	257.9000	258.1390	257.9040	258.1390	0.00
11/09/2007	TRT1 On 01-November-07			Index Future	251.0900	251.3200	251.0930	251.3200	400.00
12/09/2007	\$ / R On 17-March-08			Currency Future	7.3500	7.3910	7.3486	7.3910	7,600.00
12/09/2007	\$ / R On 17-September-07			Currency Future	7.1500	7.1945	7.1531	7.1945	1,788.00
12/09/2007	\$ / R On 14-December-07			Currency Future	7.2400	7.2861	7.2449	7.2861	23,660.00
12/09/2007	ALBI On 07-February-08			Index Future	260.3100	260.2530	260.3100	260.2530	8.00
12/09/2007	ALBI On 01-November-07			Index Future	253.2500	253.2040	253.2490	253.2040	0.00
12/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	73458	73094	73458	73094	0.00
12/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	10358	10564	10358	10564	0.00
12/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	15208	15195	15208	15195	0.00
12/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	22718	23155	22718	23155	0.00
12/09/2007	CRD1 On 07-February-08			Index Future	111.9300	112.0430	111.9290	112.0430	0.00
12/09/2007	CRD1 On 01-November-07			Index Future	108.9700	109.0840	108.9740	109.0840	8.00
12/09/2007	GOVI On 07-February-08			jGovi	261.0400	261.0680	261.0395	261.0680	12.00
12/09/2007	GOVI On 02-May-08			jGovi	268.6200	267.6515	268.6230	267.6515	0.00
12/09/2007	GOVI On 01-November-07			jGovi	254.1500	254.1735	254.1490	254.1735	60.00
12/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	10848	11000	10848	11000	0.00
12/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	50453	50320	50453	50320	0.00
12/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	69499	63185	69499	63185	0.00
12/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	23269	26670	23269	26670	0.00
12/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	20	23	20	23	0.00
12/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	108530	108288	108530	108288	0.00
12/09/2007	ILBI On 07-February-08			Index Future	288.6700	288.3870	288.6710	288.3870	0.00
12/09/2007	ILBI On 01-November-07			Index Future	280.8400	280.5760	280.8400	280.5760	0.00
12/09/2007	J153 On 31-August-10			jSwap	10.1500	10.1560	0.0671	0.0673	0.00
12/09/2007	J157 On 15-September-15			jSwap	9.6400	9.6500	0.0233	0.0238	0.00
12/09/2007	J186 On 21-December-26			jSwap	8.6700	8.6850	0.1082	0.1094	0.00
12/09/2007	J201 On 22-December-14			jSwap	9.7200	9.7280	0.1182	0.1184	0.00
12/09/2007	J203 On 15-September-17			jSwap	9.4900	9.4950	0.1353	0.1356	0.00
12/09/2007	J204 On 21-December-18			jSwap	9.3800	9.3870	0.1317	0.1321	0.00
12/09/2007	J207 On 15-January-20			jSwap	9.2700	9.2830	0.0931	0.0937	0.00
12/09/2007	JBAR On 21-December-05			jBar	10.1700	10.1710	0.0000	0.0000	0.00
12/09/2007	JFRA On 07-February-08			jFra	10.4800	10.4700	0.0255	0.0254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	JFRA On 02-May-08			jFra	10.4700	10.4670	0.0271	0.0271	0.00
12/09/2007	JFRA On 07-August-08			jFra	10.3300	10.3390	0.0251	0.0251	0.00
12/09/2007	JFRA On 01-November-07			jFra	10.3800	10.3680	0.0271	0.0271	0.00
12/09/2007	JFRA On 06-November-08			jFra	10.1300	10.1230	0.0246	0.0246	0.00
12/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16626	16653	16626	16653	0.00
12/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9347	9399	9347	9399	0.00
12/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16220	16245	16220	16245	0.00
12/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15647	15690	15647	15690	0.00
12/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19063	19100	19063	19100	0.00
12/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18864	18884	18864	18884	0.00
12/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7528	7492	7528	7492	0.00
12/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
12/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21275	21295	21275	21295	0.00
12/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21572	21604	21572	21604	0.00
12/09/2007	JN02 On 07-February-08			jNote	10.0900	10.0910	0.1800	0.1800	0.00
12/09/2007	JN02 On 02-May-08			jNote	9.9800	9.9880	0.1796	0.1798	0.00
12/09/2007	JN02 On 01-November-07			jNote	10.1900	10.1790	0.1832	0.1830	0.00
12/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24653	24663	24653	24663	0.00
12/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5161	5206	5161	5206	0.00
12/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16544	16651	16544	16651	0.00
12/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15324	15287	15324	15287	0.00
12/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22468	22350	22468	22350	0.00
12/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1098	1157	1098	1157	0.00
12/09/2007	JN05 On 07-February-08			jNote	9.7100	9.7130	0.3795	0.3798	0.00
12/09/2007	JN05 On 02-May-08			jNote	9.6400	9.6460	0.3775	0.3779	0.00
12/09/2007	JN05 On 01-November-07			jNote	9.7800	9.7800	0.3816	0.3818	0.00
12/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	30850	31129	30850	31129	0.00
12/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3282	3251	3282	3251	0.00
12/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	19523	19776	19523	19776	0.00
12/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	12705	12568	12705	12568	0.00
12/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	30656	30822	30656	30822	0.00
12/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	365	376	365	376	0.00
12/09/2007	JN10 On 07-February-08			jNote	9.2900	9.2920	0.5937	0.5939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	JN10 On 02-May-08			jNote	9.2200	9.2250	0.5917	0.5920	0.00
12/09/2007	JN10 On 01-November-07			jNote	9.3500	9.3580	0.5970	0.5971	0.00
12/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	23782	24089	23782	24089	0.00
12/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5500	5428	5500	5428	0.00
12/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	24645	25005	24645	25005	0.00
12/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	9318	9169	9318	9169	0.00
12/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	23490	23803	23490	23803	0.00
12/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	962	962	962	962	0.00
12/09/2007	JROD On 31-January-08			jRod	10.1200	10.1280	0.0107	0.0107	0.00
12/09/2007	JROD On 29-February-08			jRod	10.3400	10.3410	0.0115	0.0115	0.00
12/09/2007	JROD On 31-March-08			jRod	10.1300	10.1330	0.0159	0.0159	0.00
12/09/2007	JROD On 28-September-07			jRod	9.4200	9.4210	0.0038	0.0038	0.00
12/09/2007	JROD On 31-October-07			jRod	9.7400	9.7440	0.0046	0.0046	0.00
12/09/2007	JROD On 30-November-07			jRod	10.0600	10.0700	0.0053	0.0053	0.00
12/09/2007	JROD On 31-December-07			jRod	9.8700	9.8770	0.0096	0.0096	0.00
12/09/2007	OTH1 On 07-February-08			Index Future	254.9700	254.9420	254.9650	254.9420	0.00
12/09/2007	OTH1 On 01-November-07			Index Future	248.2400	248.2090	248.2360	248.2090	12.00
12/09/2007	R153 On 07-February-08			Bond Future	9.1900	9.1990	114.3880	114.3645	724.00
12/09/2007	R153 On 02-May-08			Bond Future	9.1000	9.1140	110.3564	110.3349	0.00
12/09/2007	R153 On 01-November-07			Bond Future	9.3000	9.3140	111.3436	111.3179	124.00
12/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1678	1660	1678	1660	0.00
12/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	23985	24200	23985	24200	0.00
12/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8274	8194	8274	8194	0.00
12/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10515	10651	10515	10651	0.00
12/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	52	52	52	52	0.00
12/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27556	27814	27556	27814	0.00
12/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	959	949	959	949	0.00
12/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	29303	29528	29303	29528	0.00
12/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	10	10	10	10	0.00
12/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	34168	34425	34168	34425	0.00
12/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	516	511	516	511	0.00
12/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34942	35171	34942	35171	0.00
12/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40864	41121	40864	41121	0.00
12/09/2007	R157 On 07-February-08			Bond Future	8.5700	8.5770	132.6559	132.5914	358.00
12/09/2007	R157 On 02-May-08			Bond Future	8.5100	8.5150	128.8203	128.7573	0.00
12/09/2007	R157 On 01-November-07			Bond Future	8.6500	8.6610	129.1375	129.0716	266.00
12/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	3935	3877	3935	3877	0.00
12/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	58081	58669	58081	58669	0.00
12/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	21680	21409	21680	21409	0.00
12/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21995	22355	21995	22355	0.00
12/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	7165	7031	7165	7031	50.00
12/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	17181	17708	17181	17708	0.00
12/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	14961	14683	14961	14683	0.00
12/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	8451	8832	8451	8832	50.00
12/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	30225	29881	30225	29881	0.00
12/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	14895	15182	14895	15182	0.00
12/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	2773	2730	2773	2730	35.00
12/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	29606	30222	29606	30222	0.00
12/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	195	196	195	196	0.00
12/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	61548	62208	61548	62208	0.00
12/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2034	2005	2034	2005	0.00
12/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	73356	73972	73356	73972	0.00
12/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	34	35	34	35	0.00
12/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	79103	79763	79103	79763	0.00
12/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	967	954	967	954	0.00
12/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	89760	90391	89760	90391	0.00
12/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	34	35	34	35	0.00
12/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	79103	79763	79103	79763	0.00
12/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	4	5	4	5	0.00
12/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	97101	97761	97101	97761	0.00
12/09/2007	R186 On 07-February-08			Bond Future	8.2500	8.2640	122.7884	122.6785	0.00
12/09/2007	R186 On 02-May-08			Bond Future	8.2100	8.2180	125.6204	125.5106	0.00
12/09/2007	R186 On 01-November-07			Bond Future	8.3200	8.3270	124.6615	124.5519	0.00
12/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	12453	12260	12453	12260	0.00
12/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	69803	70709	69803	70709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	28636	28257	28636	28257	0.00
12/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	51815	52534	51815	52534	0.00
12/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	585	585	585	585	0.00
12/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	95526	96622	95526	96622	0.00
12/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	6790	6682	6790	6682	0.00
12/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	94110	95100	94110	95100	0.00
12/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	3370	3316	3370	3316	0.00
12/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	121725	122770	121725	122770	0.00
12/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	111	113	111	113	0.00
12/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	126349	127447	126349	127447	0.00
12/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	15	16	15	16	0.00
12/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	158681	159778	158681	159778	0.00
12/09/2007	R196 On 07-February-08			Bond Future	9.3000	9.3230	105.2353	105.2079	0.00
12/09/2007	R196 On 02-May-08			Bond Future	9.1200	9.1460	102.5149	102.4940	0.00
12/09/2007	R196 On 01-November-07			Bond Future	9.5200	9.5420	102.4078	102.3774	0.00
12/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2130	2059	2130	2059	0.00
12/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7491	7694	7491	7694	0.00
12/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3349	3261	3349	3261	0.00
12/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4271	4392	4271	4392	0.00
12/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	162	151	162	151	0.00
12/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9557	9851	9557	9851	0.00
12/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1466	1414	1466	1414	0.00
12/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9300	9522	9300	9522	0.00
12/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	46	43	46	43	0.00
12/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12530	12831	12530	12831	0.00
12/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	973	936	973	936	0.00
12/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11290	11527	11290	11527	0.00
12/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	10	10	10	10	0.00
12/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	15597	15901	15597	15901	0.00
12/09/2007	R201 On 07-February-08			Bond Future	8.5800	8.5900	102.1157	102.0644	0.00
12/09/2007	R201 On 02-May-08			Bond Future	8.5100	8.5200	104.4785	104.4283	0.00
12/09/2007	R201 On 01-November-07			Bond Future	8.6700	8.6840	103.6795	103.6271	91.00
12/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3160	3115	3160	3115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	46919	47387	46919	47387	0.00
12/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	17180	16965	17180	16965	0.00
12/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17682	17970	17682	17970	0.00
12/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	195	196	195	196	0.00
12/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	50196	50722	50196	50722	0.00
12/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	39	40	39	40	0.00
12/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	64105	64631	64105	64631	0.00
12/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	1652	1628	1652	1628	0.00
12/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	59056	59546	59056	59546	0.00
12/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	6	6	6	6	0.00
12/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	78374	78899	78374	78899	0.00
12/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	797	786	797	786	0.00
12/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	72070	72572	72070	72572	0.00
12/09/2007	R203 On 07-February-08			Bond Future	8.4700	8.4820	101.9495	101.8854	0.00
12/09/2007	R203 On 02-May-08			Bond Future	8.4100	8.4220	100.1358	100.0724	0.00
12/09/2007	R203 On 01-November-07			Bond Future	8.5500	8.5600	99.1895	99.1246	0.00
12/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	2476	2439	2476	2439	0.00
12/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	67503	68107	67503	68107	0.00
12/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	16806	16577	16806	16577	0.00
12/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	27159	27565	27159	27565	0.00
12/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	67	67	67	67	0.00
12/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	71407	72057	71407	72057	0.00
12/09/2007	R204 On 07-February-08			Bond Future	8.4500	8.4470	98.0052	98.0052	35.00
12/09/2007	R204 On 02-May-08			Bond Future	8.3900	8.3910	100.2874	100.2874	0.00
12/09/2007	R204 On 01-November-07			Bond Future	8.5200	8.5220	99.2965	99.2965	0.00
12/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	6474	6535	6474	6535	0.00
12/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	74544	74605	74544	74605	0.00
12/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	18648	18697	18648	18697	0.00
12/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	28323	28372	28323	28372	0.00
12/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	656	691	656	691	0.00
12/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	74991	75027	74991	75027	0.00
12/09/2007	R206 On 07-February-08			Bond Future	8.5600	8.5740	95.7032	95.6589	0.00
12/09/2007	R206 On 02-May-08			Bond Future	8.4900	8.5000	97.9148	97.8716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	R206 On 01-November-07			Bond Future	8.6700	8.6790	96.7942	96.7487	0.00
12/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	2560	2521	2560	2521	0.00
12/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	39508	39912	39508	39912	0.00
12/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	10645	10504	10645	10504	0.00
12/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	21084	21375	21084	21375	0.00
12/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	132	133	132	133	0.00
12/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	43146	43601	43146	43601	0.00
12/09/2007	R207 On 07-February-08			Bond Future	8.3800	8.3910	92.1235	92.0533	0.00
12/09/2007	R207 On 02-May-08			Bond Future	8.3300	8.3400	94.2622	94.1924	0.00
12/09/2007	R207 On 01-November-07			Bond Future	8.4500	8.4630	93.1839	93.1133	0.00
12/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	2637	2591	2637	2591	0.00
12/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	67414	68070	67414	68070	0.00
12/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	20985	20706	20985	20706	0.00
12/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	26597	27015	26597	27015	0.00
12/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	105	106	105	106	0.00
12/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	70821	71527	70821	71527	0.00
12/09/2007	R209 On 07-February-08			Bond Future	7.8700	7.8820	84.0368	83.9412	659.00
12/09/2007	R209 On 02-May-08			Bond Future	7.8300	7.8390	82.8205	82.7242	0.00
12/09/2007	R209 On 01-November-07			Bond Future	7.9300	7.9390	81.7736	81.6789	0.00
12/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	3332	3272	3332	3272	0.00
12/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	94236	95133	94236	95133	0.00
12/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	30448	30056	30448	30056	0.00
12/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	38118	38689	38118	38689	0.00
12/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	109	110	109	110	0.00
12/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	96646	97594	96646	97594	0.00
12/09/2007	TRT1 On 07-February-08			Index Future	257.8800	257.9040	257.8750	257.9040	0.00
12/09/2007	TRT1 On 01-November-07			Index Future	251.0700	251.0930	251.0680	251.0930	400.00
13/09/2007	\$ / R On 17-March-08			Currency Future	7.3200	7.3486	7.3248	7.3486	7,600.00
13/09/2007	\$ / R On 17-September-07			Currency Future	7.1300	7.1531	7.1324	7.1531	1,783.00
13/09/2007	\$ / R On 14-December-07			Currency Future	7.2200	7.2449	7.2229	7.2449	23,660.00
13/09/2007	ALBI On 07-February-08			Index Future	261.0900	260.3100	261.0930	260.3100	8.00
13/09/2007	ALBI On 01-November-07			Index Future	254.0000	253.2490	254.0020	253.2490	0.00
13/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	79628	73458	79628	73458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	8698	10358	8698	10358	0.00
13/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	18574	15208	18574	15208	0.00
13/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	18554	22718	18554	22718	0.00
13/09/2007	CRD1 On 07-February-08			Index Future	112.1200	111.9290	112.1160	111.9290	0.00
13/09/2007	CRD1 On 01-November-07			Index Future	109.1600	108.9740	109.1570	108.9740	8.00
13/09/2007	GOVI On 07-February-08			jGovi	261.2900	261.0395	261.2940	261.0395	12.00
13/09/2007	GOVI On 02-May-08			jGovi	267.8800	268.6230	267.8830	268.6230	0.00
13/09/2007	GOVI On 01-November-07			jGovi	254.4000	254.1490	254.3980	254.1490	60.00
13/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	11492	10848	11492	10848	0.00
13/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	48552	50453	48552	50453	0.00
13/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	64510	69499	64510	69499	0.00
13/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	25680	23269	25680	23269	0.00
13/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	23	20	23	20	0.00
13/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	106043	108530	106043	108530	0.00
13/09/2007	ILBI On 07-February-08			Index Future	288.7700	288.6710	288.7700	288.6710	0.00
13/09/2007	ILBI On 01-November-07			Index Future	280.9300	280.8400	280.9270	280.8400	0.00
13/09/2007	J153 On 31-August-10			jSwap	10.1300	10.1480	0.0667	0.0671	0.00
13/09/2007	J157 On 15-September-15			jSwap	9.6000	9.6410	0.0207	0.0233	0.00
13/09/2007	J186 On 21-December-26			jSwap	8.6100	8.6710	0.1028	0.1082	0.00
13/09/2007	J201 On 22-December-14			jSwap	9.6800	9.7240	0.1163	0.1182	0.00
13/09/2007	J203 On 15-September-17			jSwap	9.4500	9.4900	0.1326	0.1353	0.00
13/09/2007	J204 On 21-December-18			jSwap	9.3300	9.3800	0.1285	0.1317	0.00
13/09/2007	J207 On 15-January-20			jSwap	9.2200	9.2740	0.0890	0.0931	0.00
13/09/2007	JBAR On 21-December-05			jBar	10.1700	10.1670	0.0000	0.0000	0.00
13/09/2007	JFRA On 07-February-08			jFra	10.4500	10.4810	0.0254	0.0255	0.00
13/09/2007	JFRA On 02-May-08			jFra	10.4500	10.4740	0.0270	0.0271	0.00
13/09/2007	JFRA On 07-August-08			jFra	10.3100	10.3320	0.0251	0.0251	0.00
13/09/2007	JFRA On 01-November-07			jFra	10.3800	10.3820	0.0271	0.0271	0.00
13/09/2007	JFRA On 06-November-08			jFra	10.1300	10.1280	0.0246	0.0246	0.00
13/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16532	16626	16532	16626	0.00
13/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9343	9347	9343	9347	0.00
13/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16159	16220	16159	16220	0.00
13/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15639	15647	15639	15647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	19011	19063	19011	19063	0.00
13/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18858	18864	18858	18864	0.00
13/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7510	7528	7510	7528	0.00
13/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
13/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21255	21275	21255	21275	0.00
13/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21542	21572	21542	21572	0.00
13/09/2007	JN02 On 07-February-08			jNote	10.0700	10.0930	0.1797	0.1800	0.00
13/09/2007	JN02 On 02-May-08			jNote	9.9600	9.9800	0.1793	0.1796	0.00
13/09/2007	JN02 On 01-November-07			jNote	10.1700	10.1890	0.1829	0.1832	0.00
13/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	24375	24653	24375	24653	0.00
13/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5218	5161	5218	5161	0.00
13/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16349	16544	16349	16544	0.00
13/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15449	15324	15449	15324	0.00
13/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22166	22468	22166	22468	0.00
13/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1098	1098	1098	1098	0.00
13/09/2007	JN05 On 07-February-08			jNote	9.6700	9.7050	0.3784	0.3795	0.00
13/09/2007	JN05 On 02-May-08			jNote	9.6000	9.6360	0.3763	0.3775	0.00
13/09/2007	JN05 On 01-November-07			jNote	9.7400	9.7760	0.3805	0.3816	0.00
13/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	29709	30850	29709	30850	0.00
13/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	3531	3282	3531	3282	0.00
13/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	18691	19523	18691	19523	0.00
13/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13317	12705	13317	12705	0.00
13/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	29358	30656	29358	30656	0.00
13/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	416	365	416	365	0.00
13/09/2007	JN10 On 07-February-08			jNote	9.2400	9.2860	0.5914	0.5937	0.00
13/09/2007	JN10 On 02-May-08			jNote	9.1700	9.2170	0.5894	0.5917	0.00
13/09/2007	JN10 On 01-November-07			jNote	9.3100	9.3530	0.5948	0.5970	0.00
13/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	21494	23782	21494	23782	0.00
13/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6447	5500	6447	5500	0.00
13/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	22533	24645	22533	24645	0.00
13/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	10521	9318	10521	9318	0.00
13/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	20803	23490	20803	23490	0.00
13/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	1308	962	1308	962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2007	JROD On 31-January-08			jRod	10.1200	10.1220	0.0106	0.0107	0.00
13/09/2007	JROD On 29-February-08			jRod	10.3300	10.3360	0.0115	0.0115	0.00
13/09/2007	JROD On 31-March-08			jRod	10.1300	10.1290	0.0158	0.0159	0.00
13/09/2007	JROD On 28-September-07			jRod	9.4200	9.4180	0.0038	0.0038	0.00
13/09/2007	JROD On 31-October-07			jRod	9.7300	9.7360	0.0046	0.0046	0.00
13/09/2007	JROD On 30-November-07			jRod	10.0500	10.0570	0.0052	0.0053	0.00
13/09/2007	JROD On 31-December-07			jRod	9.8700	9.8710	0.0095	0.0096	0.00
13/09/2007	OTH1 On 07-February-08			Index Future	255.2900	254.9650	255.2920	254.9650	0.00
13/09/2007	OTH1 On 01-November-07			Index Future	248.5500	248.2360	248.5540	248.2360	12.00
13/09/2007	R153 On 07-February-08			Bond Future	9.1700	9.1890	114.4349	114.3880	548.00
13/09/2007	R153 On 02-May-08			Bond Future	9.0800	9.1040	110.3994	110.3564	0.00
13/09/2007	R153 On 01-November-07			Bond Future	9.2800	9.3040	111.3950	111.3436	124.00
13/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1734	1678	1734	1678	0.00
13/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	23571	23985	23571	23985	0.00
13/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8456	8274	8456	8274	0.00
13/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	10267	10515	10267	10515	0.00
13/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	54	52	54	52	0.00
13/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	27045	27556	27045	27556	0.00
13/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	992	959	992	959	0.00
13/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	28868	29303	28868	29303	0.00
13/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	10	10	10	10	0.00
13/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33655	34168	33655	34168	0.00
13/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	535	516	535	516	0.00
13/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	34491	34942	34491	34942	0.00
13/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1	1	1	1	0.00
13/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	40350	40864	40350	40864	0.00
13/09/2007	R157 On 07-February-08			Bond Future	8.5500	8.5670	132.7849	132.6559	358.00
13/09/2007	R157 On 02-May-08			Bond Future	8.4900	8.5050	128.9466	128.8203	0.00
13/09/2007	R157 On 01-November-07			Bond Future	8.6300	8.6510	129.2696	129.1375	266.00
13/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	4093	3935	4093	3935	0.00
13/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	56950	58081	56950	58081	0.00
13/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	22278	21680	22278	21680	0.00
13/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21331	21995	21331	21995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	15648	14961	15648	14961	0.00
13/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	7816	8451	7816	8451	50.00
13/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	7552	7165	7552	7165	50.00
13/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	16248	17181	16248	17181	0.00
13/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	30968	30225	30968	30225	0.00
13/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	14375	14895	14375	14895	0.00
13/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	2941	2773	2941	2773	35.00
13/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	28453	29606	28453	29606	0.00
13/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	207	195	207	195	0.00
13/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	60239	61548	60239	61548	0.00
13/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2122	2034	2122	2034	0.00
13/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	72155	73356	72155	73356	0.00
13/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	36	34	36	34	0.00
13/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77784	79103	77784	79103	0.00
13/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1012	967	1012	967	0.00
13/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	88514	89760	88514	89760	0.00
13/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	36	34	36	34	0.00
13/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	77784	79103	77784	79103	0.00
13/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	5	4	5	4	0.00
13/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	95781	97101	95781	97101	0.00
13/09/2007	R186 On 07-February-08			Bond Future	8.2300	8.2540	123.0084	122.7884	0.00
13/09/2007	R186 On 02-May-08			Bond Future	8.1900	8.2080	125.8405	125.6204	0.00
13/09/2007	R186 On 01-November-07			Bond Future	8.3000	8.3170	124.8813	124.6615	0.00
13/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	12940	12453	12940	12453	0.00
13/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	68090	69803	68090	69803	0.00
13/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	29492	28636	29492	28636	0.00
13/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	50471	51815	50471	51815	0.00
13/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	620	585	620	585	0.00
13/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	93364	95526	93364	95526	0.00
13/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	7082	6790	7082	6790	0.00
13/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	92201	94110	92201	94110	0.00
13/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	3527	3370	3527	3370	0.00
13/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	119681	121725	119681	121725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	117	111	117	111	0.00
13/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	124158	126349	124158	126349	0.00
13/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	16	15	16	15	0.00
13/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	156484	158681	156484	158681	0.00
13/09/2007	R196 On 07-February-08			Bond Future	9.2500	9.2950	105.2794	105.2353	0.00
13/09/2007	R196 On 02-May-08			Bond Future	9.1100	9.1190	102.5203	102.5149	0.00
13/09/2007	R196 On 01-November-07			Bond Future	9.4400	9.5170	102.5004	102.4078	0.00
13/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2258	2130	2258	2130	0.00
13/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7177	7491	7177	7491	0.00
13/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3366	3349	3366	3349	0.00
13/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4234	4271	4234	4271	0.00
13/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	219	162	219	162	0.00
13/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8689	9557	8689	9557	0.00
13/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1561	1466	1561	1466	0.00
13/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8954	9300	8954	9300	0.00
13/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	65	46	65	46	0.00
13/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11624	12530	11624	12530	0.00
13/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1041	973	1041	973	0.00
13/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10917	11290	10917	11290	0.00
13/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15	10	15	10	0.00
13/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14677	15597	14677	15597	0.00
13/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5800	102.2184	102.1157	0.00
13/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.5100	104.5790	104.4785	0.00
13/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6740	103.7845	103.6795	91.00
13/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	3286	3160	3286	3160	0.00
13/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	46017	46919	46017	46919	0.00
13/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	17653	17180	17653	17180	0.00
13/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	17151	17682	17151	17682	0.00
13/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	206	195	206	195	0.00
13/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	49157	50196	49157	50196	0.00
13/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	41	39	41	39	0.00
13/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	63057	64105	63057	64105	0.00
13/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	1722	1652	1722	1652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	58099	59056	58099	59056	0.00
13/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	6	6	6	6	0.00
13/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	77324	78374	77324	78374	0.00
13/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	833	797	833	797	0.00
13/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	71078	72070	71078	72070	0.00
13/09/2007	R203 On 07-February-08			Bond Future	8.4500	8.4720	102.0780	101.9495	0.00
13/09/2007	R203 On 02-May-08			Bond Future	8.3900	8.4120	100.2629	100.1358	0.00
13/09/2007	R203 On 01-November-07			Bond Future	8.5300	8.5500	99.3194	99.1895	0.00
13/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	2584	2476	2584	2476	0.00
13/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	66326	67503	66326	67503	0.00
13/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	17319	16806	17319	16806	0.00
13/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	26401	27159	26401	27159	0.00
13/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	70	67	70	67	0.00
13/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	70112	71407	70112	71407	0.00
13/09/2007	R204 On 07-February-08			Bond Future	8.4300	8.4470	98.1428	98.0052	38.00
13/09/2007	R204 On 02-May-08			Bond Future	8.3700	8.3910	100.4238	100.2874	0.00
13/09/2007	R204 On 01-November-07			Bond Future	8.5000	8.5220	99.4351	99.2965	0.00
13/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	6662	6474	6662	6474	0.00
13/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	73356	74544	73356	74544	0.00
13/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	19213	18648	19213	18648	0.00
13/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	27523	28323	27523	28323	0.00
13/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	677	656	677	656	0.00
13/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	73627	74991	73627	74991	0.00
13/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5640	95.7919	95.7032	0.00
13/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4900	98.0013	97.9148	0.00
13/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6690	96.8853	96.7942	0.00
13/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	2666	2560	2666	2560	0.00
13/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	38727	39508	38727	39508	0.00
13/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	10963	10645	10963	10645	0.00
13/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	20537	21084	20537	21084	0.00
13/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	140	132	140	132	0.00
13/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	42242	43146	42242	43146	0.00
13/09/2007	R207 On 07-February-08			Bond Future	8.3600	8.3810	92.2642	92.1235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2007	R207 On 02-May-08			Bond Future	8.3100	8.3300	94.4020	94.2622	0.00
13/09/2007	R207 On 01-November-07			Bond Future	8.4300	8.4530	93.3251	93.1839	0.00
13/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	2764	2637	2764	2637	0.00
13/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	66134	67414	66134	67414	0.00
13/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	21605	20985	21605	20985	0.00
13/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	25818	26597	25818	26597	0.00
13/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	112	105	112	105	0.00
13/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	69415	70821	69415	70821	0.00
13/09/2007	R209 On 07-February-08			Bond Future	7.8500	7.8720	84.2286	84.0368	659.00
13/09/2007	R209 On 02-May-08			Bond Future	7.8100	7.8290	83.0136	82.8205	0.00
13/09/2007	R209 On 01-November-07			Bond Future	7.9100	7.9290	81.9637	81.7736	0.00
13/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	3498	3332	3498	3332	0.00
13/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	92484	94236	92484	94236	0.00
13/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	31320	30448	31320	30448	0.00
13/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	37059	38118	37059	38118	0.00
13/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	117	109	117	109	0.00
13/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	94753	96646	94753	96646	0.00
13/09/2007	TRT1 On 07-February-08			Index Future	258.1300	257.8750	258.1300	257.8750	0.00
13/09/2007	TRT1 On 01-November-07			Index Future	251.3200	251.0680	251.3180	251.0680	400.00
14/09/2007	\$/R On 17-March-08			Currency Future	7.3600	7.3248	7.3563	7.3248	7,600.00
14/09/2007	\$/R On 17-September-07			Currency Future	7.1600	7.1324	7.1636	7.1324	1,783.00
14/09/2007	\$/R On 14-December-07			Currency Future	7.2500	7.2229	7.2548	7.2229	23,680.00
14/09/2007	ALBI On 07-February-08			Index Future	261.7200	261.0930	261.7240	261.0930	8.00
14/09/2007	ALBI On 01-November-07			Index Future	254.6600	254.0020	254.6570	254.0020	0.00
14/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	84742	79628	84742	79628	0.00
14/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	7502	8698	7502	8698	0.00
14/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	21868	18574	21868	18574	0.00
14/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	15298	18554	15298	18554	0.00
14/09/2007	CRD1 On 07-February-08			Index Future	112.5200	112.1160	112.5200	112.1160	0.00
14/09/2007	CRD1 On 01-November-07			Index Future	109.5500	109.1570	109.5510	109.1570	8.00
14/09/2007	GOVI On 07-February-08			jGovi	262.5100	261.2940	262.5080	261.2940	12.00
14/09/2007	GOVI On 02-May-08			jGovi	269.1300	267.8830	269.1285	267.8830	0.00
14/09/2007	GOVI On 01-November-07			jGovi	255.5800	254.3980	255.5815	254.3980	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
14/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	15312	11492	15312	11492	0.00
14/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	40232	48552	40232	48552	0.00
14/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	72793	64510	72793	64510	0.00
14/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	21508	25680	21508	25680	0.00
14/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	60	23	60	23	0.00
14/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	94245	106043	94245	106043	0.00
14/09/2007	ILBI On 07-February-08			Index Future	288.6800	288.7700	288.6790	288.7700	0.00
14/09/2007	ILBI On 01-November-07			Index Future	280.8900	280.9270	280.8850	280.9270	0.00
14/09/2007	J153 On 31-August-10			jSwap	10.0300	10.1290	0.0643	0.0667	0.00
14/09/2007	J157 On 15-September-15			jSwap	9.5100	9.5980	0.0153	0.0207	0.00
14/09/2007	J186 On 21-December-26			jSwap	8.5200	8.6080	0.0955	0.1028	0.00
14/09/2007	J201 On 22-December-14			jSwap	9.5800	9.6840	0.1113	0.1163	0.00
14/09/2007	J203 On 15-September-17			jSwap	9.3500	9.4460	0.1262	0.1326	0.00
14/09/2007	J204 On 21-December-18			jSwap	9.2300	9.3300	0.1220	0.1285	0.00
14/09/2007	J207 On 15-January-20			jSwap	9.1200	9.2160	0.0826	0.0890	0.00
14/09/2007	JBAR On 21-December-05			jBar	0.0000	10.1670	0.0000	0.0000	0.00
14/09/2007	JFRA On 07-February-08			jFra	10.3700	10.4540	0.0252	0.0254	0.00
14/09/2007	JFRA On 02-May-08			jFra	10.3700	10.4520	0.0268	0.0270	0.00
14/09/2007	JFRA On 07-August-08			jFra	10.2200	10.3130	0.0248	0.0251	0.00
14/09/2007	JFRA On 01-November-07			jFra	10.3400	10.3750	0.0270	0.0271	0.00
14/09/2007	JFRA On 06-November-08			jFra	10.0500	10.1320	0.0244	0.0246	0.00
14/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16383	16532	16383	16532	0.00
14/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9378	9343	9378	9343	0.00
14/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16018	16159	16018	16159	0.00
14/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15714	15639	15714	15639	0.00
14/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18867	19011	18867	19011	0.00
14/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18950	18858	18950	18858	0.00
14/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7409	7510	7409	7510	0.00
14/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
14/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21136	21255	21136	21255	0.00
14/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21615	21542	21615	21542	0.00
14/09/2007	JN02 On 07-February-08			jNote	9.9700	10.0740	0.1781	0.1797	0.00
14/09/2007	JN02 On 02-May-08			jNote	9.8500	9.9620	0.1776	0.1793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2007	JN02 On 01-November-07			jNote	10.0800	10.1720	0.1814	0.1829	0.00
14/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23052	24375	23052	24375	0.00
14/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5697	5218	5697	5218	0.00
14/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15357	16349	15357	16349	0.00
14/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16406	15449	16406	15449	0.00
14/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20753	22166	20753	22166	0.00
14/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1268	1098	1268	1098	0.00
14/09/2007	JN05 On 07-February-08			jNote	9.5600	9.6690	0.3752	0.3784	0.00
14/09/2007	JN05 On 02-May-08			jNote	9.4900	9.5990	0.3732	0.3763	0.00
14/09/2007	JN05 On 01-November-07			jNote	9.6400	9.7410	0.3773	0.3805	0.00
14/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	26507	29709	26507	29709	0.00
14/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4420	3531	4420	3531	0.00
14/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	16493	18691	16493	18691	0.00
14/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15238	13317	15238	13317	0.00
14/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	25607	29358	25607	29358	0.00
14/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	667	416	667	416	0.00
14/09/2007	JN10 On 07-February-08			jNote	9.1300	9.2350	0.5872	0.5914	0.00
14/09/2007	JN10 On 02-May-08			jNote	9.0600	9.1650	0.5852	0.5894	0.00
14/09/2007	JN10 On 01-November-07			jNote	9.2000	9.3050	0.5906	0.5948	0.00
14/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	17068	21494	17068	21494	0.00
14/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8900	6447	8900	6447	0.00
14/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	18497	22533	18497	22533	0.00
14/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13416	10521	13416	10521	0.00
14/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	15261	20803	15261	20803	0.00
14/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2550	1308	2550	1308	0.00
14/09/2007	JROD On 31-January-08			jRod	10.1000	10.1170	0.0110	0.0106	0.00
14/09/2007	JROD On 29-February-08			jRod	10.3100	10.3300	0.0118	0.0115	0.00
14/09/2007	JROD On 31-March-08			jRod	10.1100	10.1250	0.0162	0.0158	0.00
14/09/2007	JROD On 28-September-07			jRod	9.4100	9.4160	0.0043	0.0038	0.00
14/09/2007	JROD On 31-October-07			jRod	9.7200	9.7300	0.0050	0.0046	0.00
14/09/2007	JROD On 30-November-07			jRod	10.0300	10.0480	0.0057	0.0052	0.00
14/09/2007	JROD On 31-December-07			jRod	9.8500	9.8660	0.0100	0.0095	0.00
14/09/2007	OTH1 On 07-February-08			Index Future	256.8900	255.2920	256.8910	255.2920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2007	OTH1 On 01-November-07			Index Future	250.1100	248.5540	250.1130	248.5540	12.00
14/09/2007	R153 On 07-February-08			Bond Future	9.0900	9.1690	114.6228	114.4349	622.00
14/09/2007	R153 On 02-May-08			Bond Future	9.0000	9.0840	110.5719	110.3994	0.00
14/09/2007	R153 On 01-November-07			Bond Future	9.2000	9.2840	111.6008	111.3950	124.00
14/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2030	1734	2030	1734	0.00
14/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	21988	23571	21988	23571	0.00
14/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9278	8456	9278	8456	0.00
14/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	9364	10267	9364	10267	0.00
14/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	82	54	82	54	0.00
14/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	25014	27045	25014	27045	0.00
14/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1180	992	1180	992	0.00
14/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	27177	28868	27177	28868	0.00
14/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	16	10	16	10	0.00
14/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	31602	33655	31602	33655	0.00
14/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	646	535	646	535	0.00
14/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	32724	34491	32724	34491	0.00
14/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2	1	2	1	0.00
14/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	38293	40350	38293	40350	0.00
14/09/2007	R157 On 07-February-08			Bond Future	8.4500	8.5470	133.4326	132.7849	358.00
14/09/2007	R157 On 02-May-08			Bond Future	8.3900	8.4850	129.5802	128.9466	0.00
14/09/2007	R157 On 01-November-07			Bond Future	8.5300	8.6310	129.9327	129.2696	266.00
14/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5168	4093	5168	4093	0.00
14/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	51548	56950	51548	56950	0.00
14/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	25642	22278	25642	22278	0.00
14/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	18359	21331	18359	21331	0.00
14/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	10285	7552	10285	7552	75.00
14/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	12350	16248	12350	16248	0.00
14/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	19899	15648	19899	15648	0.00
14/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	5436	7816	5436	7816	50.00
14/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	35041	30968	35041	30968	0.00
14/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	12112	14375	12112	14375	0.00
14/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	4329	2941	4329	2941	35.00
14/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	23210	28453	23210	28453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	362	207	362	207	0.00
14/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	53763	60239	53763	60239	0.00
14/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2754	2122	2754	2122	0.00
14/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	66310	72155	66310	72155	0.00
14/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	68	36	68	36	0.00
14/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	71185	77784	71185	77784	0.00
14/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1351	1012	1351	1012	0.00
14/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	82376	88514	82376	88514	0.00
14/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	68	36	68	36	0.00
14/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	71185	77784	71185	77784	0.00
14/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	9	5	9	5	0.00
14/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	89154	95781	89154	95781	0.00
14/09/2007	R186 On 07-February-08			Bond Future	8.1300	8.2340	124.1179	123.0084	0.00
14/09/2007	R186 On 02-May-08			Bond Future	8.0900	8.1880	126.9497	125.8405	0.00
14/09/2007	R186 On 01-November-07			Bond Future	8.2000	8.2970	125.9892	124.8813	0.00
14/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	16053	12940	16053	12940	0.00
14/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	60108	68090	60108	68090	0.00
14/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	34430	29492	34430	29492	0.00
14/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	44317	50471	44317	50471	0.00
14/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1042	620	1042	620	0.00
14/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	82707	93364	82707	93364	0.00
14/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	9047	7082	9047	7082	0.00
14/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	83072	92201	83072	92201	0.00
14/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	4648	3527	4648	3527	0.00
14/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	109708	119681	109708	119681	0.00
14/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	215	117	215	117	0.00
14/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	113176	124158	113176	124158	0.00
14/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	32	16	32	16	0.00
14/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	145421	156484	145421	156484	0.00
14/09/2007	R196 On 07-February-08			Bond Future	9.1600	9.2500	105.3677	105.2794	0.00
14/09/2007	R196 On 02-May-08			Bond Future	8.9700	9.1120	102.6288	102.5203	0.00
14/09/2007	R196 On 01-November-07			Bond Future	9.4100	9.4410	102.5442	102.5004	0.00
14/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2544	2258	2544	2258	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6581	7177	6581	7177	0.00
14/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3887	3366	3887	3366	0.00
14/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3670	4234	3670	4234	0.00
14/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	247	219	247	219	0.00
14/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8278	8689	8278	8689	0.00
14/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1779	1561	1779	1561	0.00
14/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8289	8954	8289	8954	0.00
14/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	74	65	74	65	0.00
14/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11194	11624	11194	11624	0.00
14/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1199	1041	1199	1041	0.00
14/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10192	10917	10192	10917	0.00
14/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	18	15	18	15	0.00
14/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14240	14677	14240	14677	0.00
14/09/2007	R201 On 07-February-08			Bond Future	8.4700	8.5600	102.6823	102.2184	0.00
14/09/2007	R201 On 02-May-08			Bond Future	8.4000	8.4900	105.0330	104.5790	0.00
14/09/2007	R201 On 01-November-07			Bond Future	8.5600	8.6540	104.2588	103.7845	91.00
14/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4042	3286	4042	3286	0.00
14/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	42134	46017	42134	46017	0.00
14/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	20038	17653	20038	17653	0.00
14/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	14996	17151	14996	17151	0.00
14/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	326	206	326	206	0.00
14/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	44534	49157	44534	49157	0.00
14/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	69	41	69	41	0.00
14/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	58342	63057	58342	63057	0.00
14/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2169	1722	2169	1722	0.00
14/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	53908	58099	53908	58099	0.00
14/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	11	6	11	6	0.00
14/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	72587	77324	72587	77324	0.00
14/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1075	833	1075	833	0.00
14/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	66682	71078	66682	71078	0.00
14/09/2007	R203 On 07-February-08			Bond Future	8.3500	8.4520	102.7235	102.0780	0.00
14/09/2007	R203 On 02-May-08			Bond Future	8.2900	8.3920	100.9014	100.2629	0.00
14/09/2007	R203 On 01-November-07			Bond Future	8.4300	8.5300	99.9722	99.3194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3342	2584	3342	2584	0.00
14/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	60629	66326	60629	66326	0.00
14/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	20256	17319	20256	17319	0.00
14/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	22954	26401	22954	26401	0.00
14/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	131	70	131	70	0.00
14/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	63644	70112	63644	70112	0.00
14/09/2007	R204 On 07-February-08			Bond Future	8.3300	8.4270	98.8345	98.1428	38.00
14/09/2007	R204 On 02-May-08			Bond Future	8.2700	8.3710	101.1100	100.4238	0.00
14/09/2007	R204 On 01-November-07			Bond Future	8.4000	8.5020	100.1319	99.4351	0.00
14/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	7957	6662	7957	6662	0.00
14/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	67734	73356	67734	73356	0.00
14/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	22442	19213	22442	19213	0.00
14/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	23891	27523	23891	27523	0.00
14/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	980	677	980	677	0.00
14/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	66961	73627	66961	73627	0.00
14/09/2007	R206 On 07-February-08			Bond Future	8.4500	8.5440	96.1925	95.7919	0.00
14/09/2007	R206 On 02-May-08			Bond Future	8.3800	8.4700	98.3915	98.0013	0.00
14/09/2007	R206 On 01-November-07			Bond Future	8.5600	8.6490	97.2967	96.8853	0.00
14/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3307	2666	3307	2666	0.00
14/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	35362	38727	35362	38727	0.00
14/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	12604	10963	12604	10963	0.00
14/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	18275	20537	18275	20537	0.00
14/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	229	140	229	140	0.00
14/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	38217	42242	38217	42242	0.00
14/09/2007	R207 On 07-February-08			Bond Future	8.2600	8.3610	92.9717	92.2642	0.00
14/09/2007	R207 On 02-May-08			Bond Future	8.2100	8.3100	95.1056	94.4020	0.00
14/09/2007	R207 On 01-November-07			Bond Future	8.3300	8.4330	94.0360	93.3251	0.00
14/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3646	2764	3646	2764	0.00
14/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	59941	66134	59941	66134	0.00
14/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	25127	21605	25127	21605	0.00
14/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	22304	25818	22304	25818	0.00
14/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	209	112	209	112	0.00
14/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	62403	69415	62403	69415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2007	R209 On 07-February-08			Bond Future	7.7500	7.8520	85.1989	84.2286	659.00
14/09/2007	R209 On 02-May-08			Bond Future	7.7100	7.8090	83.9902	83.0136	0.00
14/09/2007	R209 On 01-November-07			Bond Future	7.8100	7.9090	82.9251	81.9637	0.00
14/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4666	3498	4666	3498	0.00
14/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	83950	92484	83950	92484	0.00
14/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	36290	31320	36290	31320	0.00
14/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	32263	37059	32263	37059	0.00
14/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	228	117	228	117	0.00
14/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	85250	94753	85250	94753	0.00
14/09/2007	TRT1 On 07-February-08			Index Future	259.3400	258.1300	259.3400	258.1300	0.00
14/09/2007	TRT1 On 01-November-07			Index Future	252.5000	251.3180	252.4970	251.3180	400.00
17/09/2007	\$ / R On 17-March-08			Currency Future	7.3800	7.3563	7.3841	7.3563	7,600.00
17/09/2007	\$ / R On 17-September-07			Currency Future	7.2000	7.1636	7.1986	7.1636	0.00
17/09/2007	\$ / R On 14-December-07			Currency Future	7.2800	7.2548	7.2825	7.2548	23,680.00
17/09/2007	ALBI On 07-February-08			Index Future	261.7700	261.7240	261.7680	261.7240	8.00
17/09/2007	ALBI On 01-November-07			Index Future	254.7100	254.6570	254.7050	254.6570	0.00
17/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	84896	84742	84896	84742	0.00
17/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	7216	7502	7216	7502	0.00
17/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	21561	21868	21561	21868	0.00
17/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	14511	15298	14511	15298	0.00
17/09/2007	CRD1 On 07-February-08			Index Future	112.5500	112.5200	112.5520	112.5200	0.00
17/09/2007	CRD1 On 01-November-07			Index Future	109.5800	109.5510	109.5830	109.5510	8.00
17/09/2007	GOVI On 07-February-08			jGovi	262.7200	262.5080	262.7210	262.5080	12.00
17/09/2007	GOVI On 02-May-08			jGovi	269.3500	269.1285	269.3480	269.1285	0.00
17/09/2007	GOVI On 01-November-07			jGovi	255.7900	255.5815	255.7900	255.5815	60.00
17/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	15831	15312	15831	15312	0.00
17/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	38621	40232	38621	40232	0.00
17/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	74079	72793	74079	72793	0.00
17/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	20599	21508	20599	21508	0.00
17/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	54	60	54	60	0.00
17/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	92154	94245	92154	94245	0.00
17/09/2007	ILBI On 07-February-08			Index Future	288.5900	288.6790	288.5920	288.6790	0.00
17/09/2007	ILBI On 01-November-07			Index Future	280.8100	280.8850	280.8050	280.8850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	J153 On 31-August-10			jSwap	10.0100	10.0310	0.0639	0.0643	0.00
17/09/2007	J157 On 15-September-15			jSwap	9.4800	9.5060	0.0127	0.0153	0.00
17/09/2007	J186 On 21-December-26			jSwap	8.4900	8.5220	0.0929	0.0955	0.00
17/09/2007	J201 On 22-December-14			jSwap	9.5600	9.5830	0.1103	0.1113	0.00
17/09/2007	J203 On 15-September-17			jSwap	9.3100	9.3450	0.1149	0.1262	0.00
17/09/2007	J204 On 21-December-18			jSwap	9.2000	9.2290	0.1200	0.1220	0.00
17/09/2007	J207 On 15-January-20			jSwap	9.0800	9.1220	0.0795	0.0826	0.00
17/09/2007	JBAR On 21-December-05			jBar	10.1800	0.0000	0.0000	0.0000	0.00
17/09/2007	JFRA On 07-February-08			jFra	10.3600	10.3670	0.0252	0.0252	0.00
17/09/2007	JFRA On 02-May-08			jFra	10.3600	10.3700	0.0268	0.0268	0.00
17/09/2007	JFRA On 07-August-08			jFra	10.2100	10.2160	0.0248	0.0248	0.00
17/09/2007	JFRA On 01-November-07			jFra	10.3200	10.3360	0.0270	0.0270	0.00
17/09/2007	JFRA On 06-November-08			jFra	10.0500	10.0530	0.0244	0.0244	0.00
17/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16228	16383	16228	16383	0.00
17/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9271	9378	9271	9378	0.00
17/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15906	16018	15906	16018	0.00
17/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15618	15714	15618	15714	0.00
17/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18775	18867	18775	18867	0.00
17/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18868	18950	18868	18950	0.00
17/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7373	7409	7373	7409	0.00
17/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
17/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21058	21136	21058	21136	0.00
17/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21539	21615	21539	21615	0.00
17/09/2007	JN02 On 07-February-08			jNote	9.9600	9.9720	0.1779	0.1781	0.00
17/09/2007	JN02 On 02-May-08			jNote	9.8400	9.8540	0.1773	0.1776	0.00
17/09/2007	JN02 On 01-November-07			jNote	10.0700	10.0830	0.1813	0.1814	0.00
17/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22778	23052	22778	23052	0.00
17/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5655	5697	5655	5697	0.00
17/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15125	15357	15125	15357	0.00
17/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16441	16406	16441	16406	0.00
17/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20474	20753	20474	20753	0.00
17/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1169	1268	1169	1268	0.00
17/09/2007	JN05 On 07-February-08			jNote	9.5400	9.5630	0.3744	0.3752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	JN05 On 02-May-08			jNote	9.4700	9.4940	0.3723	0.3732	0.00
17/09/2007	JN05 On 01-November-07			jNote	9.6100	9.6370	0.3766	0.3773	0.00
17/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	25676	26507	25676	26507	0.00
17/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4561	4420	4561	4420	0.00
17/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15881	16493	15881	16493	0.00
17/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15645	15238	15645	15238	0.00
17/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	24668	25607	24668	25607	0.00
17/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	658	667	658	667	0.00
17/09/2007	JN10 On 07-February-08			jNote	9.1000	9.1270	0.5862	0.5872	0.00
17/09/2007	JN10 On 02-May-08			jNote	9.0300	9.0570	0.5840	0.5852	0.00
17/09/2007	JN10 On 01-November-07			jNote	9.1800	9.1980	0.5898	0.5906	0.00
17/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	16075	17068	16075	17068	0.00
17/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9382	8900	9382	8900	0.00
17/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	17499	18497	17499	18497	0.00
17/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	14093	13416	14093	13416	0.00
17/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	14124	15261	14124	15261	0.00
17/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2689	2550	2689	2550	0.00
17/09/2007	JROD On 31-January-08			jRod	10.0900	10.1010	0.0105	0.0110	0.00
17/09/2007	JROD On 29-February-08			jRod	10.3000	10.3100	0.0113	0.0118	0.00
17/09/2007	JROD On 31-March-08			jRod	10.1000	10.1090	0.0157	0.0162	0.00
17/09/2007	JROD On 28-September-07			jRod	9.4100	9.4120	0.0038	0.0043	0.00
17/09/2007	JROD On 31-October-07			jRod	9.7100	9.7210	0.0045	0.0050	0.00
17/09/2007	JROD On 30-November-07			jRod	10.0200	10.0330	0.0052	0.0057	0.00
17/09/2007	JROD On 31-December-07			jRod	9.8500	9.8540	0.0095	0.0100	0.00
17/09/2007	OTH1 On 07-February-08			Index Future	257.0600	256.8910	257.0580	256.8910	0.00
17/09/2007	OTH1 On 01-November-07			Index Future	250.2800	250.1130	250.2760	250.1130	12.00
17/09/2007	R153 On 07-February-08			Bond Future	9.0800	9.0890	114.6463	114.6228	622.00
17/09/2007	R153 On 02-May-08			Bond Future	8.9900	9.0040	110.5935	110.5719	0.00
17/09/2007	R153 On 01-November-07			Bond Future	9.1900	9.2040	111.6266	111.6008	124.00
17/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2015	2030	2015	2030	0.00
17/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	21738	21988	21738	21988	0.00
17/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9326	9278	9326	9278	0.00
17/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	9196	9364	9196	9364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	70	82	70	82	0.00
17/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	24745	25014	24745	25014	0.00
17/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1164	1180	1164	1180	0.00
17/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	26926	27177	26926	27177	0.00
17/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	13	16	13	16	0.00
17/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	31341	31602	31341	31602	0.00
17/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	634	646	634	646	0.00
17/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	32476	32724	32476	32724	0.00
17/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2	2	2	2	0.00
17/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	38035	38293	38035	38293	0.00
17/09/2007	R157 On 07-February-08			Bond Future	8.4400	8.4470	133.4976	133.4326	358.00
17/09/2007	R157 On 02-May-08			Bond Future	8.3800	8.3850	129.6438	129.5802	0.00
17/09/2007	R157 On 01-November-07			Bond Future	8.5200	8.5310	129.9993	129.9327	266.00
17/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5150	5168	5150	5168	0.00
17/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	50879	51548	50879	51548	0.00
17/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	25860	25642	25860	25642	0.00
17/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	17941	18359	17941	18359	0.00
17/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	10246	10285	10246	10285	75.00
17/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	11646	12350	11646	12350	0.00
17/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	20061	19899	20061	19899	0.00
17/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	4933	5436	4933	5436	50.00
17/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	35341	35041	35341	35041	0.00
17/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	11776	12112	11776	12112	0.00
17/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	4211	4329	4211	4329	35.00
17/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	22426	23210	22426	23210	0.00
17/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	319	362	319	362	0.00
17/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	53054	53763	53054	53763	0.00
17/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2728	2754	2728	2754	0.00
17/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	65633	66310	65633	66310	0.00
17/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	55	68	55	68	0.00
17/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	70507	71185	70507	71185	0.00
17/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1327	1351	1327	1351	0.00
17/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	81703	82376	81703	82376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	55	68	55	68	0.00
17/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	70507	71185	70507	71185	0.00
17/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	7	9	7	9	0.00
17/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	88486	89154	88486	89154	0.00
17/09/2007	R186 On 07-February-08			Bond Future	8.1300	8.1340	124.1179	124.1179	0.00
17/09/2007	R186 On 02-May-08			Bond Future	8.0900	8.0880	126.9497	126.9497	0.00
17/09/2007	R186 On 01-November-07			Bond Future	8.2000	8.1970	125.9892	125.9892	0.00
17/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	15751	16053	15751	16053	0.00
17/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	59806	60108	59806	60108	0.00
17/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	34176	34430	34176	34430	0.00
17/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	44064	44317	44064	44317	0.00
17/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	886	1042	886	1042	0.00
17/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	82551	82707	82551	82707	0.00
17/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	8808	9047	8808	9047	0.00
17/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	82832	83072	82832	83072	0.00
17/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	4481	4648	4481	4648	0.00
17/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	109540	109708	109540	109708	0.00
17/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	168	215	168	215	0.00
17/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	113129	113176	113129	113176	0.00
17/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	22	32	22	32	0.00
17/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	145412	145421	145412	145421	0.00
17/09/2007	R196 On 07-February-08			Bond Future	9.1600	9.1600	105.3716	105.3677	0.00
17/09/2007	R196 On 02-May-08			Bond Future	9.0000	8.9720	102.6055	102.6288	0.00
17/09/2007	R196 On 01-November-07			Bond Future	9.3700	9.4050	102.5882	102.5442	0.00
17/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2517	2544	2517	2544	0.00
17/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6515	6581	6515	6581	0.00
17/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3745	3887	3745	3887	0.00
17/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3761	3670	3761	3670	0.00
17/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	256	247	256	247	0.00
17/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7848	8278	7848	8278	0.00
17/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1753	1779	1753	1779	0.00
17/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8224	8289	8224	8289	0.00
17/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	74	74	74	74	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10755	11194	10755	11194	0.00
17/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1176	1199	1176	1199	0.00
17/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10130	10192	10130	10192	0.00
17/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	17	18	17	18	0.00
17/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13800	14240	13800	14240	0.00
17/09/2007	R201 On 07-February-08			Bond Future	8.4600	8.4700	102.7340	102.6823	0.00
17/09/2007	R201 On 02-May-08			Bond Future	8.3900	8.4000	105.0836	105.0330	0.00
17/09/2007	R201 On 01-November-07			Bond Future	8.5500	8.5640	104.3117	104.2588	91.00
17/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4025	4042	4025	4042	0.00
17/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	41600	42134	41600	42134	0.00
17/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	20207	20038	20207	20038	0.00
17/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	14659	14996	14659	14996	0.00
17/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	288	326	288	326	0.00
17/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	43967	44534	43967	44534	0.00
17/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	56	69	56	69	0.00
17/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	57801	58342	57801	58342	0.00
17/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2147	2169	2147	2169	0.00
17/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	53368	53908	53368	53908	0.00
17/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8	11	8	11	0.00
17/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	72055	72587	72055	72587	0.00
17/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1056	1075	1056	1075	0.00
17/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	66146	66682	66146	66682	0.00
17/09/2007	R203 On 07-February-08			Bond Future	8.3400	8.3520	102.7883	102.7235	0.00
17/09/2007	R203 On 02-May-08			Bond Future	8.2800	8.2920	100.9655	100.9014	0.00
17/09/2007	R203 On 01-November-07			Bond Future	8.4200	8.4300	100.0378	99.9722	0.00
17/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3318	3342	3318	3342	0.00
17/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	59957	60629	59957	60629	0.00
17/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	20432	20256	20432	20256	0.00
17/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	22488	22954	22488	22954	0.00
17/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	110	131	110	131	0.00
17/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	62968	63644	62968	63644	0.00
17/09/2007	R204 On 07-February-08			Bond Future	8.3200	8.3270	98.9040	98.8345	38.00
17/09/2007	R204 On 02-May-08			Bond Future	8.2600	8.2710	101.1790	101.1100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	R204 On 01-November-07			Bond Future	8.3900	8.4020	100.2020	100.1319	0.00
17/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	7897	7957	7897	7957	0.00
17/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	66980	67734	66980	67734	0.00
17/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	22639	22442	22639	22442	0.00
17/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	23398	23891	23398	23891	0.00
17/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	875	980	875	980	0.00
17/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	66156	66961	66156	66961	0.00
17/09/2007	R206 On 07-February-08			Bond Future	8.4400	8.4540	96.2371	96.1925	0.00
17/09/2007	R206 On 02-May-08			Bond Future	8.3700	8.3800	98.4350	98.3915	0.00
17/09/2007	R206 On 01-November-07			Bond Future	8.5500	8.5590	97.3425	97.2967	0.00
17/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3295	3307	3295	3307	0.00
17/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	34904	35362	34904	35362	0.00
17/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	12701	12604	12701	12604	0.00
17/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	17938	18275	17938	18275	0.00
17/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	201	229	201	229	0.00
17/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	37731	38217	37731	38217	0.00
17/09/2007	R207 On 07-February-08			Bond Future	8.2500	8.2610	93.0429	92.9717	0.00
17/09/2007	R207 On 02-May-08			Bond Future	8.2000	8.2100	95.1764	95.1056	0.00
17/09/2007	R207 On 01-November-07			Bond Future	8.3200	8.3330	94.1075	94.0360	0.00
17/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3630	3646	3630	3646	0.00
17/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	59214	59941	59214	59941	0.00
17/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	25350	25127	25350	25127	0.00
17/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	21820	22304	21820	22304	0.00
17/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	180	209	180	209	0.00
17/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	61659	62403	61659	62403	0.00
17/09/2007	R209 On 07-February-08			Bond Future	7.7500	7.7520	85.1989	85.1989	659.00
17/09/2007	R209 On 02-May-08			Bond Future	7.7100	7.7090	83.9902	83.9902	0.00
17/09/2007	R209 On 01-November-07			Bond Future	7.8100	7.8090	82.9251	82.9251	0.00
17/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4512	4666	4512	4666	0.00
17/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	83795	83950	83795	83950	0.00
17/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	36067	36290	36067	36290	0.00
17/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	32040	32263	32040	32263	0.00
17/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	181	228	181	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	85203	85250	85203	85250	0.00
17/09/2007	TRT1 On 07-February-08			Index Future	259.5500	259.3400	259.5480	259.3400	0.00
17/09/2007	TRT1 On 01-November-07			Index Future	252.7000	252.4970	252.7010	252.4970	400.00
18/09/2007	\$ / R On 17-March-08			Currency Future	7.3700	7.3841	7.3676	7.3841	7,600.00
18/09/2007	\$ / R On 13-June-08			Currency Future	7.4800	0.0000	7.4770	0.0000	0.00
18/09/2007	\$ / R On 14-December-07			Currency Future	7.2700	7.2825	7.2655	7.2825	23,680.00
18/09/2007	ALBI On 07-February-08			Index Future	262.1000	261.7680	262.0990	261.7680	8.00
18/09/2007	ALBI On 01-November-07			Index Future	255.0200	254.7050	255.0170	254.7050	0.00
18/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	87612	84896	87612	84896	0.00
18/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	6622	7216	6622	7216	0.00
18/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	23176	21561	23176	21561	0.00
18/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	13006	14511	13006	14511	0.00
18/09/2007	CRD1 On 07-February-08			Index Future	112.5800	112.5520	112.5750	112.5520	0.00
18/09/2007	CRD1 On 01-November-07			Index Future	109.6100	109.5830	109.6050	109.5830	8.00
18/09/2007	GOVI On 07-February-08			jGovi	262.7900	262.7210	262.7890	262.7210	12.00
18/09/2007	GOVI On 02-May-08			jGovi	269.4200	269.3480	269.4180	269.3480	0.00
18/09/2007	GOVI On 01-November-07			jGovi	255.8600	255.7900	255.8580	255.7900	60.00
18/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	15996	15831	15996	15831	0.00
18/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	38106	38621	38106	38621	0.00
18/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	74489	74079	74489	74079	0.00
18/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	20309	20599	20309	20599	0.00
18/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	52	54	52	54	0.00
18/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	91472	92154	91472	92154	0.00
18/09/2007	ILBI On 07-February-08			Index Future	289.1700	288.5920	289.1710	288.5920	0.00
18/09/2007	ILBI On 01-November-07			Index Future	281.3600	280.8050	281.3570	280.8050	0.00
18/09/2007	J153 On 31-August-10			jSwap	10.0300	10.0140	0.0644	0.0639	0.00
18/09/2007	J157 On 15-September-15			jSwap	9.4900	9.4820	0.0131	0.0127	0.00
18/09/2007	J186 On 21-December-26			jSwap	8.5200	8.4910	0.0958	0.0929	0.00
18/09/2007	J201 On 22-December-14			jSwap	9.5600	9.5600	0.1104	0.1103	0.00
18/09/2007	J203 On 15-September-17			jSwap	9.3200	9.3110	0.1156	0.1149	0.00
18/09/2007	J204 On 21-December-18			jSwap	9.2200	9.1980	0.1216	0.1200	0.00
18/09/2007	J207 On 15-January-20			jSwap	9.1100	9.0780	0.0816	0.0795	0.00
18/09/2007	JBAR On 21-December-05			jBar	10.1800	10.1790	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
18/09/2007	JFRA On 07-February-08			jFra	10.3800	10.3590	0.0252	0.0252	0.00
18/09/2007	JFRA On 02-May-08			jFra	10.3900	10.3620	0.0269	0.0268	0.00
18/09/2007	JFRA On 07-August-08			jFra	10.2400	10.2120	0.0249	0.0248	0.00
18/09/2007	JFRA On 01-November-07			jFra	10.3300	10.3220	0.0270	0.0270	0.00
18/09/2007	JFRA On 06-November-08			jFra	10.0700	10.0520	0.0245	0.0244	0.00
18/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16218	16228	16218	16228	0.00
18/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9206	9271	9206	9271	0.00
18/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15904	15906	15904	15906	0.00
18/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15551	15618	15551	15618	0.00
18/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18779	18775	18779	18775	0.00
18/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18805	18868	18805	18868	0.00
18/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7380	7373	7380	7373	0.00
18/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
18/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	21056	21058	21056	21058	0.00
18/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21489	21539	21489	21539	0.00
18/09/2007	JN02 On 07-February-08			jNote	9.9800	9.9590	0.1782	0.1779	0.00
18/09/2007	JN02 On 02-May-08			jNote	9.8600	9.8390	0.1776	0.1773	0.00
18/09/2007	JN02 On 01-November-07			jNote	10.0900	10.0730	0.1816	0.1813	0.00
18/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22990	22778	22990	22778	0.00
18/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5514	5655	5514	5655	0.00
18/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15256	15125	15256	15125	0.00
18/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16229	16441	16229	16441	0.00
18/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20711	20474	20711	20474	0.00
18/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1085	1169	1085	1169	0.00
18/09/2007	JN05 On 07-February-08			jNote	9.5500	9.5380	0.3745	0.3744	0.00
18/09/2007	JN05 On 02-May-08			jNote	9.4700	9.4680	0.3724	0.3723	0.00
18/09/2007	JN05 On 01-November-07			jNote	9.6200	9.6130	0.3767	0.3766	0.00
18/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	25842	25676	25842	25676	0.00
18/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4460	4561	4460	4561	0.00
18/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15924	15881	15924	15881	0.00
18/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15531	15645	15531	15645	0.00
18/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	24919	24668	24919	24668	0.00
18/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	604	658	604	658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2007	JN10 On 07-February-08			jNote	9.1200	9.1040	0.5868	0.5862	0.00
18/09/2007	JN10 On 02-May-08			jNote	9.0500	9.0310	0.5848	0.5840	0.00
18/09/2007	JN10 On 01-November-07			jNote	9.1900	9.1780	0.5903	0.5898	0.00
18/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	16483	16075	16483	16075	0.00
18/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9019	9382	9019	9382	0.00
18/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	17980	17499	17980	17499	0.00
18/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13604	14093	13604	14093	0.00
18/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	14541	14124	14541	14124	0.00
18/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2466	2689	2466	2689	0.00
18/09/2007	JROD On 31-January-08			jRod	10.0900	10.0940	0.0105	0.0105	0.00
18/09/2007	JROD On 29-February-08			jRod	10.3000	10.3000	0.0113	0.0113	0.00
18/09/2007	JROD On 31-March-08			jRod	10.1000	10.0990	0.0156	0.0157	0.00
18/09/2007	JROD On 28-September-07			jRod	9.4100	9.4090	0.0038	0.0038	0.00
18/09/2007	JROD On 31-October-07			jRod	9.7100	9.7100	0.0045	0.0045	0.00
18/09/2007	JROD On 30-November-07			jRod	10.0200	10.0210	0.0052	0.0052	0.00
18/09/2007	JROD On 31-December-07			jRod	9.8500	9.8480	0.0095	0.0095	0.00
18/09/2007	OTH1 On 07-February-08			Index Future	257.1700	257.0580	257.1740	257.0580	0.00
18/09/2007	OTH1 On 01-November-07			Index Future	250.3900	250.2760	250.3910	250.2760	12.00
18/09/2007	R153 On 07-February-08			Bond Future	9.0800	9.0790	114.6463	114.6463	622.00
18/09/2007	R153 On 02-May-08			Bond Future	8.9900	8.9940	110.5935	110.5935	0.00
18/09/2007	R153 On 01-November-07			Bond Future	9.1900	9.1940	111.6266	111.6266	124.00
18/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1996	2015	1996	2015	0.00
18/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	21719	21738	21719	21738	0.00
18/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9306	9326	9306	9326	0.00
18/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	9176	9196	9176	9196	0.00
18/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	65	70	65	70	0.00
18/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	24740	24745	24740	24745	0.00
18/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1150	1164	1150	1164	0.00
18/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	26912	26926	26912	26926	0.00
18/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	11	13	11	13	0.00
18/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	31340	31341	31340	31341	0.00
18/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	624	634	624	634	0.00
18/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	32466	32476	32466	32476	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2	2	2	2	0.00
18/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	38035	38035	38035	38035	0.00
18/09/2007	R157 On 07-February-08			Bond Future	8.4300	8.4370	133.5627	133.4976	358.00
18/09/2007	R157 On 02-May-08			Bond Future	8.3700	8.3750	129.7074	129.6438	0.00
18/09/2007	R157 On 01-November-07			Bond Future	8.5100	8.5210	130.0659	129.9993	266.00
18/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5226	5150	5226	5150	0.00
18/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	50305	50879	50305	50879	0.00
18/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	26175	25860	26175	25860	0.00
18/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	17619	17941	17619	17941	0.00
18/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	10450	10246	10450	10246	75.00
18/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	11183	11646	11183	11646	0.00
18/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	20437	20061	20437	20061	0.00
18/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	4643	4933	4643	4933	50.00
18/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	35730	35341	35730	35341	0.00
18/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	11529	11776	11529	11776	0.00
18/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	4285	4211	4285	4211	35.00
18/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	21834	22426	21834	22426	0.00
18/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	318	319	318	319	0.00
18/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	52387	53054	52387	53054	0.00
18/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	2768	2728	2768	2728	0.00
18/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	65023	65633	65023	65633	0.00
18/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	54	55	54	55	0.00
18/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	69839	70507	69839	70507	0.00
18/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1347	1327	1347	1327	0.00
18/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	81071	81703	81071	81703	0.00
18/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	54	55	54	55	0.00
18/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	69839	70507	69839	70507	0.00
18/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	7	7	7	7	0.00
18/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	87820	88486	87820	88486	0.00
18/09/2007	R186 On 07-February-08			Bond Future	8.1300	8.1340	124.1179	124.1179	0.00
18/09/2007	R186 On 02-May-08			Bond Future	8.0900	8.0880	126.9497	126.9497	0.00
18/09/2007	R186 On 01-November-07			Bond Future	8.2000	8.1970	125.9892	125.9892	0.00
18/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	15650	15751	15650	15751	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	59705	59806	59705	59806	0.00
18/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	34091	34176	34091	34176	0.00
18/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	43979	44064	43979	44064	0.00
18/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	836	886	836	886	0.00
18/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	82501	82551	82501	82551	0.00
18/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	8728	8808	8728	8808	0.00
18/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	82752	82832	82752	82832	0.00
18/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	4425	4481	4425	4481	0.00
18/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	109485	109540	109485	109540	0.00
18/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	154	168	154	168	0.00
18/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	113115	113129	113115	113129	0.00
18/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	20	22	20	22	0.00
18/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	145409	145412	145409	145412	0.00
18/09/2007	R196 On 07-February-08			Bond Future	9.1600	9.1560	105.3638	105.3716	0.00
18/09/2007	R196 On 02-May-08			Bond Future	9.0100	9.0020	102.6001	102.6055	0.00
18/09/2007	R196 On 01-November-07			Bond Future	9.3800	9.3690	102.5796	102.5882	0.00
18/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2476	2517	2476	2517	0.00
18/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6552	6515	6552	6515	0.00
18/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3710	3745	3710	3745	0.00
18/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3780	3761	3780	3761	0.00
18/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	238	256	238	256	0.00
18/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7915	7848	7915	7848	0.00
18/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1719	1753	1719	1753	0.00
18/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8269	8224	8269	8224	0.00
18/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	67	74	67	74	0.00
18/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10833	10755	10833	10755	0.00
18/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1150	1176	1150	1176	0.00
18/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10182	10130	10182	10130	0.00
18/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15	17	15	17	0.00
18/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13884	13800	13884	13800	0.00
18/09/2007	R201 On 07-February-08			Bond Future	8.4500	8.4600	102.7857	102.7340	0.00
18/09/2007	R201 On 02-May-08			Bond Future	8.3800	8.3900	105.1342	105.0836	0.00
18/09/2007	R201 On 01-November-07			Bond Future	8.5400	8.5540	104.3646	104.3117	91.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4083	4025	4083	4025	0.00
18/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	41142	41600	41142	41600	0.00
18/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	20454	20207	20454	20207	0.00
18/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	14399	14659	14399	14659	0.00
18/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	286	288	286	288	0.00
18/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	43436	43967	43436	43967	0.00
18/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	55	56	55	56	0.00
18/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	57271	57801	57271	57801	0.00
18/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2178	2147	2178	2147	0.00
18/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	52882	53368	52882	53368	0.00
18/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8	8	8	8	0.00
18/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	71526	72055	71526	72055	0.00
18/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1071	1056	1071	1056	0.00
18/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	65643	66146	65643	66146	0.00
18/09/2007	R203 On 07-February-08			Bond Future	8.3300	8.3420	102.8533	102.7883	0.00
18/09/2007	R203 On 02-May-08			Bond Future	8.2700	8.2820	101.0297	100.9655	0.00
18/09/2007	R203 On 01-November-07			Bond Future	8.4100	8.4200	100.1034	100.0378	0.00
18/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3369	3318	3369	3318	0.00
18/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	59359	59957	59359	59957	0.00
18/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	20704	20432	20704	20432	0.00
18/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	22119	22488	22119	22488	0.00
18/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	109	110	109	110	0.00
18/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	62310	62968	62310	62968	0.00
18/09/2007	R204 On 07-February-08			Bond Future	8.3100	8.3170	98.9736	98.9040	38.00
18/09/2007	R204 On 02-May-08			Bond Future	8.2500	8.2610	101.2480	101.1790	0.00
18/09/2007	R204 On 01-November-07			Bond Future	8.3800	8.3920	100.2721	100.2020	0.00
18/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	7975	7897	7975	7897	0.00
18/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	66362	66980	66362	66980	0.00
18/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	22939	22639	22939	22639	0.00
18/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	23009	23398	23009	23398	0.00
18/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	865	875	865	875	0.00
18/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	65445	66156	65445	66156	0.00
18/09/2007	R206 On 07-February-08			Bond Future	8.4300	8.4440	96.2817	96.2371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2007	R206 On 02-May-08			Bond Future	8.3600	8.3700	98.4785	98.4350	0.00
18/09/2007	R206 On 01-November-07			Bond Future	8.5400	8.5490	97.3884	97.3425	0.00
18/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3346	3295	3346	3295	0.00
18/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	34508	34904	34508	34904	0.00
18/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	12866	12701	12866	12701	0.00
18/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	17668	17938	17668	17938	0.00
18/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	200	201	200	201	0.00
18/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	37271	37731	37271	37731	0.00
18/09/2007	R207 On 07-February-08			Bond Future	8.2400	8.2510	93.1141	93.0429	0.00
18/09/2007	R207 On 02-May-08			Bond Future	8.1900	8.2000	95.2472	95.1764	0.00
18/09/2007	R207 On 01-November-07			Bond Future	8.3100	8.3230	94.1791	94.1075	0.00
18/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	3695	3630	3695	3630	0.00
18/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	58566	59214	58566	59214	0.00
18/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	25680	25350	25680	25350	0.00
18/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	21442	21820	21442	21820	0.00
18/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	179	180	179	180	0.00
18/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	60943	61659	60943	61659	0.00
18/09/2007	R209 On 07-February-08			Bond Future	7.7600	7.7520	85.1010	85.1989	659.00
18/09/2007	R209 On 02-May-08			Bond Future	7.7200	7.7090	83.8917	83.9902	0.00
18/09/2007	R209 On 01-November-07			Bond Future	7.8200	7.8090	82.8281	82.9251	0.00
18/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4328	4512	4328	4512	0.00
18/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	84591	83795	84591	83795	0.00
18/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	35464	36067	35464	36067	0.00
18/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	32422	32040	32422	32040	0.00
18/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	154	181	154	181	0.00
18/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	86146	85203	86146	85203	0.00
18/09/2007	TRT1 On 07-February-08			Index Future	259.6200	259.5480	259.6160	259.5480	0.00
18/09/2007	TRT1 On 01-November-07			Index Future	252.7700	252.7010	252.7690	252.7010	400.00
19/09/2007	\$/R On 17-March-08			Currency Future	7.2900	7.3676	7.2920	7.3676	7,600.00
19/09/2007	\$/R On 13-June-08			Currency Future	7.4000	7.4770	7.4019	7.4770	0.00
19/09/2007	\$/R On 14-December-07			Currency Future	7.1900	7.2655	7.1890	7.2655	23,730.00
19/09/2007	ALBI On 07-February-08			Index Future	263.1600	262.0990	263.1550	262.0990	8.00
19/09/2007	ALBI On 01-November-07			Index Future	256.1000	255.0170	256.0950	255.0170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	96647	87612	96647	87612	0.00
19/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	5097	6622	5097	6622	0.00
19/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	29899	23176	29899	23176	0.00
19/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	8949	13006	8949	13006	0.00
19/09/2007	CRD1 On 07-February-08			Index Future	112.9700	112.5750	112.9720	112.5750	0.00
19/09/2007	CRD1 On 01-November-07			Index Future	110.0100	109.6050	110.0070	109.6050	8.00
19/09/2007	GOVI On 07-February-08			jGovi	263.8800	262.7890	263.8790	262.7890	12.00
19/09/2007	GOVI On 02-May-08			jGovi	270.5400	269.4180	270.5370	269.4180	0.00
19/09/2007	GOVI On 01-November-07			jGovi	256.9500	255.8580	256.9530	255.8580	60.00
19/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	20292	15996	20292	15996	0.00
19/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	31502	38106	31502	38106	0.00
19/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	82486	74489	82486	74489	0.00
19/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	17116	20309	17116	20309	0.00
19/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	124	52	124	52	0.00
19/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	80594	91472	80594	91472	0.00
19/09/2007	ILBI On 07-February-08			Index Future	289.2200	289.1710	289.2190	289.1710	0.00
19/09/2007	ILBI On 01-November-07			Index Future	281.4600	281.3570	281.4600	281.3570	0.00
19/09/2007	J153 On 31-August-10			jSwap	9.9200	10.0310	0.0617	0.0644	0.00
19/09/2007	J157 On 15-September-15			jSwap	9.3900	9.4900	0.0076	0.0131	0.00
19/09/2007	J186 On 21-December-26			jSwap	8.4200	8.5240	0.0871	0.0958	0.00
19/09/2007	J201 On 22-December-14			jSwap	9.4700	9.5630	0.1056	0.1104	0.00
19/09/2007	J203 On 15-September-17			jSwap	9.2300	9.3220	0.1100	0.1156	0.00
19/09/2007	J204 On 21-December-18			jSwap	9.1300	9.2200	0.1155	0.1216	0.00
19/09/2007	J207 On 15-January-20			jSwap	9.0100	9.1070	0.0750	0.0816	0.00
19/09/2007	JBAR On 21-December-05			jBar	10.1800	10.1790	0.0000	0.0000	0.00
19/09/2007	JFRA On 07-February-08			jFra	10.2700	10.3820	0.0250	0.0252	0.00
19/09/2007	JFRA On 02-May-08			jFra	10.2700	10.3870	0.0266	0.0269	0.00
19/09/2007	JFRA On 07-August-08			jFra	10.1500	10.2390	0.0247	0.0249	0.00
19/09/2007	JFRA On 01-November-07			jFra	10.2600	10.3250	0.0268	0.0270	0.00
19/09/2007	JFRA On 06-November-08			jFra	9.9400	10.0720	0.0242	0.0245	0.00
19/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16023	16218	16023	16218	0.00
19/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9272	9206	9272	9206	0.00
19/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15719	15904	15719	15904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15670	15551	15670	15551	0.00
19/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18648	18779	18648	18779	0.00
19/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18882	18805	18882	18805	0.00
19/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7207	7380	7207	7380	0.00
19/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
19/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20878	21056	20878	21056	0.00
19/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21625	21489	21625	21489	0.00
19/09/2007	JN02 On 07-February-08			jNote	9.8600	9.9790	0.1763	0.1782	0.00
19/09/2007	JN02 On 02-May-08			jNote	9.7400	9.8580	0.1757	0.1776	0.00
19/09/2007	JN02 On 01-November-07			jNote	9.9800	10.0910	0.1797	0.1816	0.00
19/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21472	22990	21472	22990	0.00
19/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6119	5514	6119	5514	0.00
19/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	14191	15256	14191	15256	0.00
19/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17349	16229	17349	16229	0.00
19/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18906	20711	18906	20711	0.00
19/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1330	1085	1330	1085	0.00
19/09/2007	JN05 On 07-February-08			jNote	9.4200	9.5450	0.3709	0.3745	0.00
19/09/2007	JN05 On 02-May-08			jNote	9.3500	9.4720	0.3688	0.3724	0.00
19/09/2007	JN05 On 01-November-07			jNote	9.5000	9.6210	0.3731	0.3767	0.00
19/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22394	25842	22394	25842	0.00
19/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	5711	4460	5711	4460	0.00
19/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	13672	15924	13672	15924	0.00
19/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	17973	15531	17973	15531	0.00
19/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	20744	24919	20744	24919	0.00
19/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1034	604	1034	604	0.00
19/09/2007	JN10 On 07-February-08			jNote	9.0200	9.1160	0.5832	0.5868	0.00
19/09/2007	JN10 On 02-May-08			jNote	8.9500	9.0460	0.5812	0.5848	0.00
19/09/2007	JN10 On 01-November-07			jNote	9.0900	9.1880	0.5867	0.5903	0.00
19/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13012	16483	13012	16483	0.00
19/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	11786	9019	11786	9019	0.00
19/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	14805	17980	14805	17980	0.00
19/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	16648	13604	16648	13604	0.00
19/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	10200	14541	10200	14541	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4265	2466	4265	2466	0.00
19/09/2007	JROD On 31-January-08			jRod	10.0900	10.0900	0.0105	0.0105	0.00
19/09/2007	JROD On 29-February-08			jRod	10.2900	10.2950	0.0113	0.0113	0.00
19/09/2007	JROD On 31-March-08			jRod	10.0900	10.0960	0.0156	0.0156	0.00
19/09/2007	JROD On 28-September-07			jRod	9.4100	9.4080	0.0038	0.0038	0.00
19/09/2007	JROD On 31-October-07			jRod	9.7000	9.7070	0.0045	0.0045	0.00
19/09/2007	JROD On 30-November-07			jRod	10.0100	10.0170	0.0052	0.0052	0.00
19/09/2007	JROD On 31-December-07			jRod	9.8400	9.8460	0.0094	0.0095	0.00
19/09/2007	OTH1 On 07-February-08			Index Future	258.4400	257.1740	258.4410	257.1740	0.00
19/09/2007	OTH1 On 01-November-07			Index Future	251.6600	250.3910	251.6580	250.3910	12.00
19/09/2007	R153 On 07-February-08			Bond Future	8.9700	9.0790	114.9101	114.6463	622.00
19/09/2007	R153 On 02-May-08			Bond Future	8.8700	8.9940	110.8616	110.5935	0.00
19/09/2007	R153 On 01-November-07			Bond Future	9.0800	9.1940	111.9260	111.6266	124.00
19/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2488	1996	2488	1996	0.00
19/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19573	21719	19573	21719	0.00
19/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	10705	9306	10705	9306	0.00
19/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	7894	9176	7894	9176	0.00
19/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	123	65	123	65	0.00
19/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	21804	24740	21804	24740	0.00
19/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1467	1150	1467	1150	0.00
19/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	24591	26912	24591	26912	0.00
19/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	24	11	24	11	0.00
19/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	28358	31340	28358	31340	0.00
19/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	815	624	815	624	0.00
19/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30020	32466	30020	32466	0.00
19/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3	2	3	2	0.00
19/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	35042	38035	35042	38035	0.00
19/09/2007	R157 On 07-February-08			Bond Future	8.3700	8.4270	133.9605	133.5627	358.00
19/09/2007	R157 On 02-May-08			Bond Future	8.3200	8.3650	130.0007	129.7074	0.00
19/09/2007	R157 On 01-November-07			Bond Future	8.4300	8.5110	130.6138	130.0659	266.00
19/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5985	5226	5985	5226	0.00
19/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	47086	50305	47086	50305	0.00
19/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	27833	26175	27833	26175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	16345	17619	16345	17619	0.00
19/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	13251	10450	13251	10450	75.00
19/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	8505	11183	8505	11183	0.00
19/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	24495	20437	24495	20437	0.00
19/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	3222	4643	3222	4643	50.00
19/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	37713	35730	37713	35730	0.00
19/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	10579	11529	10579	11529	0.00
19/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	5803	4285	5803	4285	35.00
19/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	17873	21834	17873	21834	0.00
19/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	498	318	498	318	0.00
19/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	47088	52387	47088	52387	0.00
19/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3221	2768	3221	2768	0.00
19/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	61498	65023	61498	65023	0.00
19/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	91	54	91	54	0.00
19/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64397	69839	64397	69839	0.00
19/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1593	1347	1593	1347	0.00
19/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	77340	81071	77340	81071	0.00
19/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	91	54	91	54	0.00
19/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64397	69839	64397	69839	0.00
19/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	12	7	12	7	0.00
19/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	82346	87820	82346	87820	0.00
19/09/2007	R186 On 07-February-08			Bond Future	8.0700	8.1340	124.8586	124.1179	0.00
19/09/2007	R186 On 02-May-08			Bond Future	8.0200	8.0880	127.7013	126.9497	0.00
19/09/2007	R186 On 01-November-07			Bond Future	8.1300	8.1970	126.7739	125.9892	0.00
19/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	17955	15650	17955	15650	0.00
19/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	54603	59705	54603	59705	0.00
19/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	37690	34091	37690	34091	0.00
19/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	40061	43979	40061	43979	0.00
19/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1192	836	1192	836	0.00
19/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	75009	82501	75009	82501	0.00
19/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	10204	8728	10204	8728	0.00
19/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	76822	82752	76822	82752	0.00
19/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5278	4425	5278	4425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	102931	109485	102931	109485	0.00
19/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	232	154	232	154	0.00
19/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	105346	113115	105346	113115	0.00
19/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	31	20	31	20	0.00
19/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	137573	145409	137573	145409	0.00
19/09/2007	R196 On 07-February-08			Bond Future	9.0100	9.1640	105.5161	105.3638	0.00
19/09/2007	R196 On 02-May-08			Bond Future	8.8500	9.0090	102.7266	102.6001	0.00
19/09/2007	R196 On 01-November-07			Bond Future	9.2500	9.3760	102.7359	102.5796	0.00
19/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3038	2476	3038	2476	0.00
19/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5591	6552	5591	6552	0.00
19/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4367	3710	4367	3710	0.00
19/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3171	3780	3171	3780	0.00
19/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	403	238	403	238	0.00
19/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6518	7915	6518	7915	0.00
19/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2153	1719	2153	1719	0.00
19/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7180	8269	7180	8269	0.00
19/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	124	67	124	67	0.00
19/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9328	10833	9328	10833	0.00
19/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1471	1150	1471	1150	0.00
19/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8981	10182	8981	10182	0.00
19/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	30	15	30	15	0.00
19/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12336	13884	12336	13884	0.00
19/09/2007	R201 On 07-February-08			Bond Future	8.3700	8.4500	103.2060	102.7857	0.00
19/09/2007	R201 On 02-May-08			Bond Future	8.3000	8.3800	105.5506	105.1342	0.00
19/09/2007	R201 On 01-November-07			Bond Future	8.4600	8.5440	104.8264	104.3646	91.00
19/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4893	4083	4893	4083	0.00
19/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37748	41142	37748	41142	0.00
19/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	22843	20454	22843	20454	0.00
19/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12624	14399	12624	14399	0.00
19/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	447	286	447	286	0.00
19/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38980	43436	38980	43436	0.00
19/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	92	55	92	55	0.00
19/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	52690	57271	52690	57271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2667	2178	2667	2178	0.00
19/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	49167	52882	49167	52882	0.00
19/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	14	8	14	8	0.00
19/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	66914	71526	66914	71526	0.00
19/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1340	1071	1340	1071	0.00
19/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	61709	65643	61709	65643	0.00
19/09/2007	R203 On 07-February-08			Bond Future	8.2600	8.3320	103.3157	102.8533	0.00
19/09/2007	R203 On 02-May-08			Bond Future	8.2000	8.2720	101.4806	101.0297	0.00
19/09/2007	R203 On 01-November-07			Bond Future	8.3300	8.4100	100.6108	100.1034	0.00
19/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4016	3369	4016	3369	0.00
19/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	55381	59359	55381	59359	0.00
19/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	22987	20704	22987	20704	0.00
19/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	19893	22119	19893	22119	0.00
19/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	173	109	173	109	0.00
19/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	57300	62310	57300	62310	0.00
19/09/2007	R204 On 07-February-08			Bond Future	8.2400	8.3070	99.4766	98.9736	38.00
19/09/2007	R204 On 02-May-08			Bond Future	8.1800	8.2510	101.7400	101.2480	0.00
19/09/2007	R204 On 01-November-07			Bond Future	8.3000	8.3820	100.8214	100.2721	0.00
19/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	9026	7975	9026	7975	0.00
19/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	62382	66362	62382	66362	0.00
19/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	25486	22939	25486	22939	0.00
19/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	20635	23009	20635	23009	0.00
19/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1149	865	1149	865	0.00
19/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	60236	65445	60236	65445	0.00
19/09/2007	R206 On 07-February-08			Bond Future	8.3600	8.4340	96.6309	96.2817	0.00
19/09/2007	R206 On 02-May-08			Bond Future	8.2800	8.3600	98.8230	98.4785	0.00
19/09/2007	R206 On 01-November-07			Bond Future	8.4500	8.5390	97.7795	97.3884	0.00
19/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4008	3346	4008	3346	0.00
19/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	31678	34508	31678	34508	0.00
19/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14471	12866	14471	12866	0.00
19/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15827	17668	15827	17668	0.00
19/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	319	200	319	200	0.00
19/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	33479	37271	33479	37271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2007	R207 On 07-February-08			Bond Future	8.1800	8.2410	93.5645	93.1141	0.00
19/09/2007	R207 On 02-May-08			Bond Future	8.1300	8.1900	95.6950	95.2472	0.00
19/09/2007	R207 On 01-November-07			Bond Future	8.2400	8.3130	94.6749	94.1791	0.00
19/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4364	3695	4364	3695	0.00
19/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	54731	58566	54731	58566	0.00
19/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	28119	25680	28119	25680	0.00
19/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	19402	21442	19402	21442	0.00
19/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	270	179	270	179	0.00
19/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	56075	60943	56075	60943	0.00
19/09/2007	R209 On 07-February-08			Bond Future	7.7100	7.7620	85.6514	85.1010	659.00
19/09/2007	R209 On 02-May-08			Bond Future	7.6600	7.7190	84.4557	83.8917	0.00
19/09/2007	R209 On 01-November-07			Bond Future	7.7600	7.8190	83.4127	82.8281	0.00
19/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5057	4328	5057	4328	0.00
19/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	79815	84591	79815	84591	0.00
19/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	38477	35464	38477	35464	0.00
19/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	29796	32422	29796	32422	0.00
19/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	226	154	226	154	0.00
19/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	80371	86146	80371	86146	0.00
19/09/2007	TRT1 On 07-February-08			Index Future	260.7000	259.6160	260.6980	259.6160	0.00
19/09/2007	TRT1 On 01-November-07			Index Future	253.8600	252.7690	253.8550	252.7690	400.00
20/09/2007	\$/R On 17-March-08			Currency Future	7.2300	7.2920	7.2294	7.2920	7,600.00
20/09/2007	\$/R On 13-June-08			Currency Future	7.3400	7.4019	7.3389	7.4019	0.00
20/09/2007	\$/R On 14-December-07			Currency Future	7.1300	7.1890	7.1252	7.1890	23,745.00
20/09/2007	ALBI On 07-February-08			Index Future	263.0100	263.1550	263.0080	263.1550	8.00
20/09/2007	ALBI On 01-November-07			Index Future	255.9300	256.0950	255.9320	256.0950	0.00
20/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	95301	96647	95301	96647	0.00
20/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	5221	5097	5221	5097	0.00
20/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	28605	29899	28605	29899	0.00
20/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	9285	8949	9285	8949	0.00
20/09/2007	CRD1 On 07-February-08			Index Future	114.1600	112.9720	114.1610	112.9720	0.00
20/09/2007	CRD1 On 01-November-07			Index Future	111.0900	110.0070	111.0900	110.0070	8.00
20/09/2007	GOVI On 07-February-08			jGovi	263.7900	263.8790	263.7920	263.8790	12.00
20/09/2007	GOVI On 02-May-08			jGovi	270.4500	270.5370	270.4470	270.5370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2007	GOVI On 01-November-07			jGovi	256.8700	256.9530	256.8690	256.9530	60.00
20/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	19827	20292	19827	20292	0.00
20/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	31907	31502	31907	31502	0.00
20/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	81745	82486	81745	82486	0.00
20/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	17275	17116	17275	17116	0.00
20/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	105	124	105	124	0.00
20/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	81415	80594	81415	80594	0.00
20/09/2007	ILBI On 07-February-08			Index Future	289.2700	289.2190	289.2660	289.2190	0.00
20/09/2007	ILBI On 01-November-07			Index Future	281.4800	281.4600	281.4840	281.4600	0.00
20/09/2007	J153 On 31-August-10			jSwap	10.0000	9.9230	0.0637	0.0617	0.00
20/09/2007	J157 On 15-September-15			jSwap	9.4600	9.3890	0.0116	0.0076	0.00
20/09/2007	J186 On 21-December-26			jSwap	8.5400	8.4240	0.0974	0.0871	0.00
20/09/2007	J201 On 22-December-14			jSwap	9.5400	9.4670	0.1092	0.1056	0.00
20/09/2007	J203 On 15-September-17			jSwap	9.3100	9.2250	0.1149	0.1100	0.00
20/09/2007	J204 On 21-December-18			jSwap	9.2200	9.1260	0.1215	0.1155	0.00
20/09/2007	J207 On 15-January-20			jSwap	9.1100	9.0110	0.0820	0.0750	0.00
20/09/2007	JBAR On 21-December-05			jBar	10.2000	10.1830	0.0000	0.0000	0.00
20/09/2007	JFRA On 07-February-08			jFra	10.3700	10.2730	0.0252	0.0250	0.00
20/09/2007	JFRA On 02-May-08			jFra	10.3800	10.2700	0.0268	0.0266	0.00
20/09/2007	JFRA On 07-August-08			jFra	10.2700	10.1540	0.0250	0.0247	0.00
20/09/2007	JFRA On 01-November-07			jFra	10.2900	10.2580	0.0269	0.0268	0.00
20/09/2007	JFRA On 06-November-08			jFra	10.0700	9.9430	0.0245	0.0242	0.00
20/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16122	16023	16122	16023	0.00
20/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9128	9272	9128	9272	0.00
20/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15824	15719	15824	15719	0.00
20/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15493	15670	15493	15670	0.00
20/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18759	18648	18759	18648	0.00
20/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18708	18882	18708	18882	0.00
20/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7279	7207	7279	7207	0.00
20/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
20/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20998	20878	20998	20878	0.00
20/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21445	21625	21445	21625	0.00
20/09/2007	JN02 On 07-February-08			jNote	9.9600	9.8590	0.1778	0.1763	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2007	JN02 On 02-May-08			jNote	9.8300	9.7370	0.1771	0.1757	0.00
20/09/2007	JN02 On 01-November-07			jNote	10.0700	9.9760	0.1813	0.1797	0.00
20/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22665	21472	22665	21472	0.00
20/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5543	6119	5543	6119	0.00
20/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	14943	14191	14943	14191	0.00
20/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16422	17349	16422	17349	0.00
20/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20350	18906	20350	18906	0.00
20/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	1044	1330	1044	1330	0.00
20/09/2007	JN05 On 07-February-08			jNote	9.5100	9.4240	0.3733	0.3709	0.00
20/09/2007	JN05 On 02-May-08			jNote	9.4300	9.3530	0.3712	0.3688	0.00
20/09/2007	JN05 On 01-November-07			jNote	9.5800	9.5020	0.3755	0.3731	0.00
20/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24646	22394	24646	22394	0.00
20/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4778	5711	4778	5711	0.00
20/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15085	13672	15085	13672	0.00
20/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	16268	17973	16268	17973	0.00
20/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23441	20744	23441	20744	0.00
20/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	674	1034	674	1034	0.00
20/09/2007	JN10 On 07-February-08			jNote	9.1100	9.0190	0.5869	0.5832	0.00
20/09/2007	JN10 On 02-May-08			jNote	9.0400	8.9500	0.5850	0.5812	0.00
20/09/2007	JN10 On 01-November-07			jNote	9.1800	9.0920	0.5901	0.5867	0.00
20/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	16063	13012	16063	13012	0.00
20/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9170	11786	9170	11786	0.00
20/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	17670	14805	17670	14805	0.00
20/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13745	16648	13745	16648	0.00
20/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	13799	10200	13799	10200	0.00
20/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2546	4265	2546	4265	0.00
20/09/2007	JROD On 31-January-08			jRod	10.0900	10.0890	0.0105	0.0105	0.00
20/09/2007	JROD On 29-February-08			jRod	10.2900	10.2920	0.0113	0.0113	0.00
20/09/2007	JROD On 31-March-08			jRod	10.0900	10.0910	0.0156	0.0156	0.00
20/09/2007	JROD On 28-September-07			jRod	9.4100	9.4070	0.0038	0.0038	0.00
20/09/2007	JROD On 31-October-07			jRod	9.7000	9.7020	0.0045	0.0045	0.00
20/09/2007	JROD On 30-November-07			jRod	10.0100	10.0120	0.0052	0.0052	0.00
20/09/2007	JROD On 31-December-07			jRod	9.8500	9.8440	0.0095	0.0094	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2007	OTH1 On 07-February-08			Index Future	258.6800	258.4410	258.6760	258.4410	0.00
20/09/2007	OTH1 On 01-November-07			Index Future	251.7200	251.6580	251.7170	251.6580	12.00
20/09/2007	R153 On 07-February-08			Bond Future	9.0000	8.9670	114.8393	114.9101	622.00
20/09/2007	R153 On 02-May-08			Bond Future	8.9000	8.8700	110.7967	110.8616	0.00
20/09/2007	R153 On 01-November-07			Bond Future	9.1100	9.0780	111.8484	111.9260	124.00
20/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2321	2488	2321	2488	0.00
20/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20113	19573	20113	19573	0.00
20/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	10329	10705	10329	10705	0.00
20/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	8168	7894	8168	7894	0.00
20/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	95	123	95	123	0.00
20/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	22551	21804	22551	21804	0.00
20/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1356	1467	1356	1467	0.00
20/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25187	24591	25187	24591	0.00
20/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	17	24	17	24	0.00
20/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	29127	28358	29127	28358	0.00
20/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	745	815	745	815	0.00
20/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30657	30020	30657	30020	0.00
20/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2	3	2	3	0.00
20/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	35816	35042	35816	35042	0.00
20/09/2007	R157 On 07-February-08			Bond Future	8.3700	8.3660	133.9605	133.9605	358.00
20/09/2007	R157 On 02-May-08			Bond Future	8.3200	8.3190	130.0007	130.0007	0.00
20/09/2007	R157 On 01-November-07			Bond Future	8.4300	8.4290	130.6138	130.6138	266.00
20/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5934	5985	5934	5985	0.00
20/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	47035	47086	47035	47086	0.00
20/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	27787	27833	27787	27833	0.00
20/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	16298	16345	16298	16345	0.00
20/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	13128	13251	13128	13251	75.00
20/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	8382	8505	8382	8505	0.00
20/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	24405	24495	24405	24495	0.00
20/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	3131	3222	3131	3222	50.00
20/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	37671	37713	37671	37713	0.00
20/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	10537	10579	10537	10579	0.00
20/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	5689	5803	5689	5803	35.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	17759	17873	17759	17873	0.00
20/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	469	498	469	498	0.00
20/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	47059	47088	47059	47088	0.00
20/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3183	3221	3183	3221	0.00
20/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	61460	61498	61460	61498	0.00
20/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	83	91	83	91	0.00
20/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64389	64397	64389	64397	0.00
20/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1568	1593	1568	1593	0.00
20/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	77315	77340	77315	77340	0.00
20/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	83	91	83	91	0.00
20/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64389	64397	64389	64397	0.00
20/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	10	12	10	12	0.00
20/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	82344	82346	82344	82346	0.00
20/09/2007	R186 On 07-February-08			Bond Future	8.0700	8.0680	124.8586	124.8586	0.00
20/09/2007	R186 On 02-May-08			Bond Future	8.0200	8.0210	127.7013	127.7013	0.00
20/09/2007	R186 On 01-November-07			Bond Future	8.1300	8.1270	126.7739	126.7739	0.00
20/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	17848	17955	17848	17955	0.00
20/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	54497	54603	54497	54603	0.00
20/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	37604	37690	37604	37690	0.00
20/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	39975	40061	39975	40061	0.00
20/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1128	1192	1128	1192	0.00
20/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	74945	75009	74945	75009	0.00
20/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	10118	10204	10118	10204	0.00
20/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	76736	76822	76736	76822	0.00
20/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5216	5278	5216	5278	0.00
20/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	102869	102931	102869	102931	0.00
20/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	213	232	213	232	0.00
20/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	105327	105346	105327	105346	0.00
20/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	28	31	28	31	0.00
20/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	137569	137573	137569	137573	0.00
20/09/2007	R196 On 07-February-08			Bond Future	9.0900	9.0090	105.4404	105.5161	0.00
20/09/2007	R196 On 02-May-08			Bond Future	8.9200	8.8460	102.6684	102.7266	0.00
20/09/2007	R196 On 01-November-07			Bond Future	9.3200	9.2480	102.6541	102.7359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2727	3038	2727	3038	0.00
20/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6037	5591	6037	5591	0.00
20/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4044	4367	4044	4367	0.00
20/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3431	3171	3431	3171	0.00
20/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	289	403	289	403	0.00
20/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7222	6518	7222	6518	0.00
20/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1909	2153	1909	2153	0.00
20/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7693	7180	7693	7180	0.00
20/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	82	124	82	124	0.00
20/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10104	9328	10104	9328	0.00
20/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1288	1471	1288	1471	0.00
20/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9554	8981	9554	8981	0.00
20/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	18	30	18	30	0.00
20/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13143	12336	13143	12336	0.00
20/09/2007	R201 On 07-February-08			Bond Future	8.3700	8.3690	103.2060	103.2060	0.00
20/09/2007	R201 On 02-May-08			Bond Future	8.3000	8.2980	105.5506	105.5506	0.00
20/09/2007	R201 On 01-November-07			Bond Future	8.4600	8.4570	104.8264	104.8264	91.00
20/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4851	4893	4851	4893	0.00
20/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37706	37748	37706	37748	0.00
20/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	22805	22843	22805	22843	0.00
20/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12587	12624	12587	12624	0.00
20/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	421	447	421	447	0.00
20/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38954	38980	38954	38980	0.00
20/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	84	92	84	92	0.00
20/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	52682	52690	52682	52690	0.00
20/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2636	2667	2636	2667	0.00
20/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	49137	49167	49137	49167	0.00
20/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	12	14	12	14	0.00
20/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	66912	66914	66912	66914	0.00
20/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1320	1340	1320	1340	0.00
20/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	61689	61709	61689	61709	0.00
20/09/2007	R203 On 07-February-08			Bond Future	8.2600	8.2610	103.3157	103.3157	0.00
20/09/2007	R203 On 02-May-08			Bond Future	8.2000	8.2020	101.4806	101.4806	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2007	R203 On 01-November-07			Bond Future	8.3300	8.3330	100.6108	100.6108	0.00
20/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3974	4016	3974	4016	0.00
20/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	55339	55381	55339	55381	0.00
20/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	22940	22987	22940	22987	0.00
20/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	19845	19893	19845	19893	0.00
20/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	159	173	159	173	0.00
20/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	57286	57300	57286	57300	0.00
20/09/2007	R204 On 07-February-08			Bond Future	8.2400	8.2350	99.4766	99.4766	38.00
20/09/2007	R204 On 02-May-08			Bond Future	8.1800	8.1800	101.7400	101.7400	0.00
20/09/2007	R204 On 01-November-07			Bond Future	8.3000	8.3040	100.8214	100.8214	0.00
20/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	8951	9026	8951	9026	0.00
20/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	62308	62382	62308	62382	0.00
20/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	25435	25486	25435	25486	0.00
20/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	20584	20635	20584	20635	0.00
20/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1090	1149	1090	1149	0.00
20/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	60177	60236	60177	60236	0.00
20/09/2007	R206 On 07-February-08			Bond Future	8.3600	8.3560	96.6309	96.6309	0.00
20/09/2007	R206 On 02-May-08			Bond Future	8.2800	8.2810	98.8230	98.8230	0.00
20/09/2007	R206 On 01-November-07			Bond Future	8.4500	8.4540	97.7795	97.7795	0.00
20/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3973	4008	3973	4008	0.00
20/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	31644	31678	31644	31678	0.00
20/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14437	14471	14437	14471	0.00
20/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15793	15827	15793	15827	0.00
20/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	299	319	299	319	0.00
20/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	33460	33479	33460	33479	0.00
20/09/2007	R207 On 07-February-08			Bond Future	8.1900	8.1780	93.4928	93.5645	0.00
20/09/2007	R207 On 02-May-08			Bond Future	8.1400	8.1270	95.6237	95.6950	0.00
20/09/2007	R207 On 01-November-07			Bond Future	8.2500	8.2440	94.6028	94.6749	0.00
20/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4200	4364	4200	4364	0.00
20/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	55284	54731	55284	54731	0.00
20/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	27662	28119	27662	28119	0.00
20/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	19658	19402	19658	19402	0.00
20/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	234	270	234	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	56760	56075	56760	56075	0.00
20/09/2007	R209 On 07-February-08			Bond Future	7.7100	7.7060	85.6514	85.6514	659.00
20/09/2007	R209 On 02-May-08			Bond Future	7.6600	7.6620	84.4557	84.4557	0.00
20/09/2007	R209 On 01-November-07			Bond Future	7.7600	7.7590	83.4127	83.4127	0.00
20/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5001	5057	5001	5057	0.00
20/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	79759	79815	79759	79815	0.00
20/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	38402	38477	38402	38477	0.00
20/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	29721	29796	29721	29796	0.00
20/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	208	226	208	226	0.00
20/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	80353	80371	80353	80371	0.00
20/09/2007	TRT1 On 07-February-08			Index Future	260.9100	260.6980	260.9120	260.6980	0.00
20/09/2007	TRT1 On 01-November-07			Index Future	253.8900	253.8550	253.8930	253.8550	400.00
21/09/2007	\$ / R On 17-March-08			Currency Future	7.2800	7.2294	7.2814	7.2294	7,600.00
21/09/2007	\$ / R On 13-June-08			Currency Future	7.3900	7.3389	7.3899	7.3389	0.00
21/09/2007	\$ / R On 14-December-07			Currency Future	7.1800	7.1252	7.1791	7.1252	23,865.00
21/09/2007	ALBI On 07-February-08			Index Future	263.2700	263.0080	263.2680	263.0080	8.00
21/09/2007	ALBI On 01-November-07			Index Future	256.1300	255.9320	256.1270	255.9320	0.00
21/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	97521	95301	97521	95301	0.00
21/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	4841	5221	4841	5221	0.00
21/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	29755	28605	29755	28605	0.00
21/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	8485	9285	8485	9285	0.00
21/09/2007	CRD1 On 07-February-08			Index Future	114.2400	114.1610	114.2440	114.1610	0.00
21/09/2007	CRD1 On 01-November-07			Index Future	111.1500	111.0900	111.1450	111.0900	8.00
21/09/2007	GOVI On 07-February-08			jGovi	263.9500	263.7920	263.9530	263.7920	12.00
21/09/2007	GOVI On 02-May-08			jGovi	270.6100	270.4470	270.6130	270.4470	0.00
21/09/2007	GOVI On 01-November-07			jGovi	257.0300	256.8690	257.0260	256.8690	60.00
21/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	20436	19827	20436	19827	0.00
21/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	30906	31907	30906	31907	0.00
21/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	82897	81745	82897	81745	0.00
21/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	16767	17275	16767	17275	0.00
21/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	110	105	110	105	0.00
21/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	79850	81415	79850	81415	0.00
21/09/2007	ILBI On 07-February-08			Index Future	289.3600	289.2660	289.3610	289.2660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2007	ILBI On 01-November-07			Index Future	281.5100	281.4840	281.5120	281.4840	0.00
21/09/2007	J153 On 31-August-10			jSwap	10.0100	10.0000	0.0639	0.0637	0.00
21/09/2007	J157 On 15-September-15			jSwap	9.4600	9.4620	0.0114	0.0116	0.00
21/09/2007	J186 On 21-December-26			jSwap	8.5600	8.5410	0.0989	0.0974	0.00
21/09/2007	J201 On 22-December-14			jSwap	9.5300	9.5380	0.1089	0.1092	0.00
21/09/2007	J203 On 15-September-17			jSwap	9.3100	9.3080	0.1148	0.1149	0.00
21/09/2007	J204 On 21-December-18			jSwap	9.2100	9.2170	0.1210	0.1215	0.00
21/09/2007	J207 On 15-January-20			jSwap	9.1000	9.1100	0.0814	0.0820	0.00
21/09/2007	JBAR On 21-December-05			jBar	10.2000	10.1960	0.0000	0.0000	0.00
21/09/2007	JFRA On 07-February-08			jFra	10.3800	10.3730	0.0252	0.0252	0.00
21/09/2007	JFRA On 02-May-08			jFra	10.3700	10.3790	0.0268	0.0268	0.00
21/09/2007	JFRA On 07-August-08			jFra	10.2300	10.2710	0.0249	0.0250	0.00
21/09/2007	JFRA On 01-November-07			jFra	10.3700	10.2860	0.0271	0.0269	0.00
21/09/2007	JFRA On 06-November-08			jFra	10.0600	10.0660	0.0245	0.0245	0.00
21/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	16074	16122	16074	16122	0.00
21/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	9088	9128	9088	9128	0.00
21/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15784	15824	15784	15824	0.00
21/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15463	15493	15463	15493	0.00
21/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18677	18759	18677	18759	0.00
21/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18733	18708	18733	18708	0.00
21/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7484	7279	7484	7279	0.00
21/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
21/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20965	20998	20965	20998	0.00
21/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21427	21445	21427	21445	0.00
21/09/2007	JN02 On 07-February-08			jNote	9.9600	9.9590	0.1778	0.1778	0.00
21/09/2007	JN02 On 02-May-08			jNote	9.8300	9.8300	0.1771	0.1771	0.00
21/09/2007	JN02 On 01-November-07			jNote	10.0800	10.0730	0.1813	0.1813	0.00
21/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22578	22665	22578	22665	0.00
21/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5526	5543	5526	5543	0.00
21/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	14892	14943	14892	14943	0.00
21/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16406	16422	16406	16422	0.00
21/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20369	20350	20369	20350	0.00
21/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	995	1044	995	1044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2007	JN05 On 07-February-08			jNote	9.5200	9.5060	0.3737	0.3733	0.00
21/09/2007	JN05 On 02-May-08			jNote	9.4500	9.4320	0.3716	0.3712	0.00
21/09/2007	JN05 On 01-November-07			jNote	9.6000	9.5810	0.3759	0.3755	0.00
21/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24958	24646	24958	24646	0.00
21/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4621	4778	4621	4778	0.00
21/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15318	15085	15318	15085	0.00
21/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15947	16268	15947	16268	0.00
21/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23907	23441	23907	23441	0.00
21/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	597	674	597	674	0.00
21/09/2007	JN10 On 07-February-08			jNote	9.1000	9.1070	0.5864	0.5869	0.00
21/09/2007	JN10 On 02-May-08			jNote	9.0300	9.0390	0.5845	0.5850	0.00
21/09/2007	JN10 On 01-November-07			jNote	9.1700	9.1750	0.5898	0.5901	0.00
21/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15795	16063	15795	16063	0.00
21/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9290	9170	9290	9170	0.00
21/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	17397	17670	17397	17670	0.00
21/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13923	13745	13923	13745	0.00
21/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	13636	13799	13636	13799	0.00
21/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2516	2546	2516	2546	0.00
21/09/2007	JROD On 31-January-08			jRod	10.0900	10.0910	0.0112	0.0105	0.00
21/09/2007	JROD On 29-February-08			jRod	10.2900	10.2930	0.0120	0.0113	0.00
21/09/2007	JROD On 31-March-08			jRod	10.0900	10.0890	0.0163	0.0156	0.00
21/09/2007	JROD On 28-September-07			jRod	9.4000	9.4060	0.0046	0.0038	0.00
21/09/2007	JROD On 31-October-07			jRod	9.7000	9.7010	0.0052	0.0045	0.00
21/09/2007	JROD On 30-November-07			jRod	10.0100	10.0130	0.0059	0.0052	0.00
21/09/2007	JROD On 31-December-07			jRod	9.8400	9.8460	0.0102	0.0095	0.00
21/09/2007	OTH1 On 07-February-08			Index Future	258.9700	258.6760	258.9690	258.6760	0.00
21/09/2007	OTH1 On 01-November-07			Index Future	251.9500	251.7170	251.9450	251.7170	12.00
21/09/2007	R153 On 07-February-08			Bond Future	9.0100	8.9970	114.8158	114.8393	622.00
21/09/2007	R153 On 02-May-08			Bond Future	8.9100	8.9000	110.7750	110.7967	0.00
21/09/2007	R153 On 01-November-07			Bond Future	9.1200	9.1080	111.8226	111.8484	124.00
21/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2253	2321	2253	2321	0.00
21/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20281	20113	20281	20113	0.00
21/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	10192	10329	10192	10329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	8247	8168	8247	8168	0.00
21/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	83	95	83	95	0.00
21/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	22797	22551	22797	22551	0.00
21/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1310	1356	1310	1356	0.00
21/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25376	25187	25376	25187	0.00
21/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	14	17	14	17	0.00
21/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	29382	29127	29382	29127	0.00
21/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	716	745	716	745	0.00
21/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30864	30657	30864	30657	0.00
21/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	2	2	2	2	0.00
21/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	36074	35816	36074	35816	0.00
21/09/2007	R157 On 07-February-08			Bond Future	8.3500	8.3660	134.0912	133.9605	358.00
21/09/2007	R157 On 02-May-08			Bond Future	8.3000	8.3190	130.1285	130.0007	0.00
21/09/2007	R157 On 01-November-07			Bond Future	8.4100	8.4290	130.7479	130.6138	266.00
21/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6165	5934	6165	5934	0.00
21/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	45958	47035	45958	47035	0.00
21/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	28503	27787	28503	27787	0.00
21/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	15737	16298	15737	16298	0.00
21/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	13789	13128	13789	13128	75.00
21/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	7701	8382	7701	8382	0.00
21/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	25391	24405	25391	24405	0.00
21/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	2776	3131	2776	3131	50.00
21/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	38530	37671	38530	37671	0.00
21/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	10118	10537	10118	10537	0.00
21/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	6026	5689	6026	5689	35.00
21/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	16754	17759	16754	17759	0.00
21/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	499	469	499	469	0.00
21/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	45748	47059	45748	47059	0.00
21/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3318	3183	3318	3183	0.00
21/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	60287	61460	60287	61460	0.00
21/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	88	83	88	83	0.00
21/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63053	64389	63053	64389	0.00
21/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1639	1568	1639	1568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	76079	77315	76079	77315	0.00
21/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	88	83	88	83	0.00
21/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63053	64389	63053	64389	0.00
21/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	11	10	11	10	0.00
21/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	81004	82344	81004	82344	0.00
21/09/2007	R186 On 07-February-08			Bond Future	8.0500	8.0680	125.0844	124.8586	0.00
21/09/2007	R186 On 02-May-08			Bond Future	8.0000	8.0210	127.9271	127.7013	0.00
21/09/2007	R186 On 01-November-07			Bond Future	8.1100	8.1270	126.9995	126.7739	0.00
21/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	18521	17848	18521	17848	0.00
21/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	52912	54497	52912	54497	0.00
21/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	38669	37604	38669	37604	0.00
21/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	38782	39975	38782	39975	0.00
21/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1199	1128	1199	1128	0.00
21/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	72760	74945	72760	74945	0.00
21/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	10541	10118	10541	10118	0.00
21/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	74901	76736	74901	76736	0.00
21/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5455	5216	5455	5216	0.00
21/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	100850	102869	100850	102869	0.00
21/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	225	213	225	213	0.00
21/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	103083	105327	103083	105327	0.00
21/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	29	28	29	28	0.00
21/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	135314	137569	135314	137569	0.00
21/09/2007	R196 On 07-February-08			Bond Future	9.1100	9.0860	105.4188	105.4404	0.00
21/09/2007	R196 On 02-May-08			Bond Future	8.9600	8.9210	102.6389	102.6684	0.00
21/09/2007	R196 On 01-November-07			Bond Future	9.3300	9.3150	102.6394	102.6541	0.00
21/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2632	2727	2632	2727	0.00
21/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6158	6037	6158	6037	0.00
21/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3882	4044	3882	4044	0.00
21/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3564	3431	3564	3431	0.00
21/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	261	289	261	289	0.00
21/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7341	7222	7341	7222	0.00
21/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1834	1909	1834	1909	0.00
21/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7834	7693	7834	7693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	72	82	72	82	0.00
21/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10240	10104	10240	10104	0.00
21/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1231	1288	1231	1288	0.00
21/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9713	9554	9713	9554	0.00
21/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15	18	15	18	0.00
21/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13286	13143	13286	13143	0.00
21/09/2007	R201 On 07-February-08			Bond Future	8.3500	8.3690	103.3102	103.2060	0.00
21/09/2007	R201 On 02-May-08			Bond Future	8.2800	8.2980	105.6525	105.5506	0.00
21/09/2007	R201 On 01-November-07			Bond Future	8.4400	8.4570	104.9329	104.8264	91.00
21/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5037	4851	5037	4851	0.00
21/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36851	37706	36851	37706	0.00
21/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	23386	22805	23386	22805	0.00
21/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12148	12587	12148	12587	0.00
21/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	445	421	445	421	0.00
21/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	37913	38954	37913	38954	0.00
21/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	88	84	88	84	0.00
21/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	51621	52682	51621	52682	0.00
21/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2745	2636	2745	2636	0.00
21/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	48205	49137	48205	49137	0.00
21/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	13	12	13	12	0.00
21/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	65847	66912	65847	66912	0.00
21/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1379	1320	1379	1320	0.00
21/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	60707	61689	60707	61689	0.00
21/09/2007	R203 On 07-February-08			Bond Future	8.2500	8.2610	103.3810	103.3157	0.00
21/09/2007	R203 On 02-May-08			Bond Future	8.1900	8.2020	101.5452	101.4806	0.00
21/09/2007	R203 On 01-November-07			Bond Future	8.3200	8.3330	100.6770	100.6108	0.00
21/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4036	3974	4036	3974	0.00
21/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	54747	55339	54747	55339	0.00
21/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	23239	22940	23239	22940	0.00
21/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	19498	19845	19498	19845	0.00
21/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	157	159	157	159	0.00
21/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	56623	57286	56623	57286	0.00
21/09/2007	R204 On 07-February-08			Bond Future	8.2300	8.2350	99.5468	99.4766	38.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2007	R204 On 02-May-08			Bond Future	8.1700	8.1800	101.8095	101.7400	0.00
21/09/2007	R204 On 01-November-07			Bond Future	8.2900	8.3040	100.8921	100.8214	0.00
21/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	9041	8951	9041	8951	0.00
21/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	61696	62308	61696	62308	0.00
21/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	25765	25435	25765	25435	0.00
21/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	20219	20584	20219	20584	0.00
21/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1079	1090	1079	1090	0.00
21/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	59459	60177	59459	60177	0.00
21/09/2007	R206 On 07-February-08			Bond Future	8.3400	8.3560	96.7207	96.6309	0.00
21/09/2007	R206 On 02-May-08			Bond Future	8.2600	8.2810	98.9105	98.8230	0.00
21/09/2007	R206 On 01-November-07			Bond Future	8.4300	8.4540	97.8717	97.7795	0.00
21/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4132	3973	4132	3973	0.00
21/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30905	31644	30905	31644	0.00
21/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14839	14437	14839	14437	0.00
21/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15321	15793	15321	15793	0.00
21/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	318	299	318	299	0.00
21/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32555	33460	32555	33460	0.00
21/09/2007	R207 On 07-February-08			Bond Future	8.1700	8.1880	93.6363	93.4928	0.00
21/09/2007	R207 On 02-May-08			Bond Future	8.1200	8.1370	95.7664	95.6237	0.00
21/09/2007	R207 On 01-November-07			Bond Future	8.2300	8.2540	94.7471	94.6028	0.00
21/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4396	4200	4396	4200	0.00
21/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	54045	55284	54045	55284	0.00
21/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	28425	27662	28425	27662	0.00
21/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	18994	19658	18994	19658	0.00
21/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	250	234	250	234	0.00
21/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	55333	56760	55333	56760	0.00
21/09/2007	R209 On 07-February-08			Bond Future	7.6900	7.7060	85.8495	85.6514	659.00
21/09/2007	R209 On 02-May-08			Bond Future	7.6400	7.6620	84.6551	84.4557	0.00
21/09/2007	R209 On 01-November-07			Bond Future	7.7400	7.7590	83.6091	83.4127	0.00
21/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5248	5001	5248	5001	0.00
21/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	78026	79759	78026	79759	0.00
21/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	39455	38402	39455	38402	0.00
21/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	28780	29721	28780	29721	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	223	208	223	208	0.00
21/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	78405	80353	78405	80353	0.00
21/09/2007	TRT1 On 07-February-08			Index Future	261.1600	260.9120	261.1640	260.9120	0.00
21/09/2007	TRT1 On 01-November-07			Index Future	254.0800	253.8930	254.0800	253.8930	400.00
25/09/2007	\$ / R On 17-March-08			Currency Future	7.1900	7.2814	7.1852	7.2814	7,600.00
25/09/2007	\$ / R On 13-June-08			Currency Future	7.2900	7.3899	7.2940	7.3899	0.00
25/09/2007	\$ / R On 14-December-07			Currency Future	7.0800	7.1791	7.0835	7.1791	23,915.00
25/09/2007	ALBI On 07-February-08			Index Future	263.2700	263.2680	263.2700	263.2680	0.00
25/09/2007	ALBI On 01-November-07			Index Future	256.1300	256.1270	256.1310	256.1270	0.00
25/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	97306	97521	97306	97521	0.00
25/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	4606	4841	4606	4841	0.00
25/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	29035	29755	29035	29755	0.00
25/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	7725	8485	7725	8485	0.00
25/09/2007	CRD1 On 07-February-08			Index Future	112.9600	114.2440	112.9620	114.2440	0.00
25/09/2007	CRD1 On 01-November-07			Index Future	110.0000	111.1450	109.9980	111.1450	8.00
25/09/2007	GOVI On 07-February-08			jGovi	263.9000	263.9530	263.8965	263.9530	4.00
25/09/2007	GOVI On 02-May-08			jGovi	270.5600	270.6130	270.5555	270.6130	0.00
25/09/2007	GOVI On 01-November-07			jGovi	256.9700	257.0260	256.9725	257.0260	60.00
25/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	19828	20436	19828	20436	0.00
25/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	30863	30906	30863	30906	0.00
25/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	82163	82897	82163	82897	0.00
25/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	16608	16767	16608	16767	0.00
25/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	68	110	68	110	0.00
25/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	80343	79850	80343	79850	0.00
25/09/2007	ILBI On 07-February-08			Index Future	289.3700	289.3610	289.3710	289.3610	0.00
25/09/2007	ILBI On 01-November-07			Index Future	281.5300	281.5120	281.5250	281.5120	0.00
25/09/2007	J153 On 31-August-10			jSwap	10.0500	10.0080	0.0650	0.0639	0.00
25/09/2007	J157 On 15-September-15			jSwap	9.4900	9.4570	0.0134	0.0114	0.00
25/09/2007	J186 On 21-December-26			jSwap	8.5700	8.5570	0.1005	0.0989	0.00
25/09/2007	J201 On 22-December-14			jSwap	9.5700	9.5320	0.1107	0.1089	0.00
25/09/2007	J203 On 15-September-17			jSwap	9.3300	9.3050	0.1166	0.1148	0.00
25/09/2007	J204 On 21-December-18			jSwap	9.2300	9.2090	0.1227	0.1210	0.00
25/09/2007	J207 On 15-January-20			jSwap	9.1200	9.1020	0.0830	0.0814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	JBAR On 21-December-05			jBar	0.0000	10.2000	0.0000	0.0000	0.00
25/09/2007	JFRA On 07-February-08			jFra	10.3800	10.3750	0.0252	0.0252	0.00
25/09/2007	JFRA On 02-May-08			jFra	10.3800	10.3740	0.0269	0.0268	0.00
25/09/2007	JFRA On 07-August-08			jFra	10.2400	10.2270	0.0249	0.0249	0.00
25/09/2007	JFRA On 01-November-07			jFra	10.3600	10.3650	0.0271	0.0271	0.00
25/09/2007	JFRA On 06-November-08			jFra	10.0800	10.0600	0.0245	0.0245	0.00
25/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15903	16074	15903	16074	0.00
25/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8913	9088	8913	9088	0.00
25/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15657	15784	15657	15784	0.00
25/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15310	15463	15310	15463	0.00
25/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18572	18677	18572	18677	0.00
25/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18604	18733	18604	18733	0.00
25/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7479	7484	7479	7484	0.00
25/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
25/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20879	20965	20879	20965	0.00
25/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21305	21427	21305	21427	0.00
25/09/2007	JN02 On 07-February-08			jNote	9.9900	9.9550	0.1783	0.1778	0.00
25/09/2007	JN02 On 02-May-08			jNote	9.8700	9.8280	0.1779	0.1771	0.00
25/09/2007	JN02 On 01-November-07			jNote	10.0900	10.0770	0.1816	0.1813	0.00
25/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22818	22578	22818	22578	0.00
25/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5217	5526	5217	5526	0.00
25/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15143	14892	15143	14892	0.00
25/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15844	16406	15844	16406	0.00
25/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20478	20369	20478	20369	0.00
25/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	800	995	800	995	0.00
25/09/2007	JN05 On 07-February-08			jNote	9.5500	9.5180	0.3748	0.3737	0.00
25/09/2007	JN05 On 02-May-08			jNote	9.4800	9.4460	0.3726	0.3716	0.00
25/09/2007	JN05 On 01-November-07			jNote	9.6300	9.5950	0.3771	0.3759	0.00
25/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	25835	24958	25835	24958	0.00
25/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4145	4621	4145	4621	0.00
25/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15818	15318	15818	15318	0.00
25/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15147	15947	15147	15947	0.00
25/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	25162	23907	25162	23907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	387	597	387	597	0.00
25/09/2007	JN10 On 07-February-08			jNote	9.1300	9.1010	0.5874	0.5864	0.00
25/09/2007	JN10 On 02-May-08			jNote	9.0600	9.0320	0.5854	0.5845	0.00
25/09/2007	JN10 On 01-November-07			jNote	9.2000	9.1730	0.5909	0.5898	0.00
25/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	16718	15795	16718	15795	0.00
25/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8357	9290	8357	9290	0.00
25/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	18228	17397	18228	17397	0.00
25/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12947	13923	12947	13923	0.00
25/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	14803	13636	14803	13636	0.00
25/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	1835	2516	1835	2516	0.00
25/09/2007	JROD On 31-January-08			jRod	10.0600	10.0860	0.0104	0.0112	0.00
25/09/2007	JROD On 29-February-08			jRod	10.2700	10.2870	0.0112	0.0120	0.00
25/09/2007	JROD On 31-March-08			jRod	10.0700	10.0860	0.0155	0.0163	0.00
25/09/2007	JROD On 28-September-07			jRod	9.4000	9.4040	0.0038	0.0046	0.00
25/09/2007	JROD On 31-October-07			jRod	9.6800	9.6970	0.0044	0.0052	0.00
25/09/2007	JROD On 30-November-07			jRod	9.9700	10.0080	0.0051	0.0059	0.00
25/09/2007	JROD On 31-December-07			jRod	9.8200	9.8430	0.0094	0.0102	0.00
25/09/2007	OTH1 On 07-February-08			Index Future	258.5200	258.9690	258.5210	258.9690	0.00
25/09/2007	OTH1 On 01-November-07			Index Future	251.7400	251.9450	251.7380	251.9450	12.00
25/09/2007	R153 On 07-February-08			Bond Future	9.0300	9.0070	114.7687	114.8158	622.00
25/09/2007	R153 On 02-May-08			Bond Future	8.9300	8.9100	110.7318	110.7750	0.00
25/09/2007	R153 On 01-November-07			Bond Future	9.1400	9.1180	111.7710	111.8226	134.00
25/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2080	2253	2080	2253	0.00
25/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20580	20281	20580	20281	0.00
25/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9879	10192	9879	10192	0.00
25/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	8367	8247	8367	8247	0.00
25/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	51	83	51	83	0.00
25/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	23281	22797	23281	22797	0.00
25/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1190	1310	1190	1310	0.00
25/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25728	25376	25728	25376	0.00
25/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	7	14	7	14	0.00
25/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	29892	29382	29892	29382	0.00
25/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	639	716	639	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	31258	30864	31258	30864	0.00
25/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1	2	1	2	0.00
25/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	36590	36074	36590	36074	0.00
25/09/2007	R157 On 07-February-08			Bond Future	8.3600	8.3460	134.0258	134.0912	358.00
25/09/2007	R157 On 02-May-08			Bond Future	8.3100	8.2990	130.0646	130.1285	0.00
25/09/2007	R157 On 01-November-07			Bond Future	8.4200	8.4090	130.6809	130.7479	266.00
25/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5812	6165	5812	6165	0.00
25/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	46259	45958	46259	45958	0.00
25/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	27932	28503	27932	28503	0.00
25/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	15805	15737	15805	15737	0.00
25/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	12881	13789	12881	13789	75.00
25/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	7464	7701	7464	7701	0.00
25/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	24492	25391	24492	25391	0.00
25/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	2548	2776	2548	2776	50.00
25/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	37910	38530	37910	38530	0.00
25/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	10138	10118	10138	10118	0.00
25/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	5319	6026	5319	6026	35.00
25/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	16719	16754	16719	16754	0.00
25/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	355	499	355	499	0.00
25/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	46275	45748	46275	45748	0.00
25/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3079	3318	3079	3318	0.00
25/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	60702	60287	60702	60287	0.00
25/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	53	88	53	88	0.00
25/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63689	63053	63689	63053	0.00
25/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1493	1639	1493	1639	0.00
25/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	76586	76079	76586	76079	0.00
25/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	53	88	53	88	0.00
25/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63689	63053	63689	63053	0.00
25/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	5	11	5	11	0.00
25/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	81669	81004	81669	81004	0.00
25/09/2007	R186 On 07-February-08			Bond Future	8.0600	8.0480	124.9714	125.0844	0.00
25/09/2007	R186 On 02-May-08			Bond Future	8.0100	8.0010	127.8141	127.9271	0.00
25/09/2007	R186 On 01-November-07			Bond Future	8.1200	8.1070	126.8866	126.9995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	17694	18521	17694	18521	0.00
25/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	53215	52912	53215	52912	0.00
25/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	37744	38669	37744	38669	0.00
25/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	38986	38782	38986	38782	0.00
25/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	882	1199	882	1199	0.00
25/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	73572	72760	73572	72760	0.00
25/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	9931	10541	9931	10541	0.00
25/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	75421	74901	75421	74901	0.00
25/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5052	5455	5052	5455	0.00
25/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	101577	100850	101577	100850	0.00
25/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	141	225	141	225	0.00
25/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	104128	103083	104128	103083	0.00
25/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	15	29	15	29	0.00
25/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	136429	135314	136429	135314	0.00
25/09/2007	R196 On 07-February-08			Bond Future	9.1400	9.1080	105.3903	105.4188	0.00
25/09/2007	R196 On 02-May-08			Bond Future	8.9700	8.9590	102.6280	102.6389	0.00
25/09/2007	R196 On 01-November-07			Bond Future	9.3600	9.3270	102.6016	102.6394	0.00
25/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2472	2632	2472	2632	0.00
25/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6283	6158	6283	6158	0.00
25/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3792	3882	3792	3882	0.00
25/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3583	3564	3583	3564	0.00
25/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	183	261	183	261	0.00
25/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7641	7341	7641	7341	0.00
25/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1704	1834	1704	1834	0.00
25/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7989	7834	7989	7834	0.00
25/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	44	72	44	72	0.00
25/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10591	10240	10591	10240	0.00
25/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1130	1231	1130	1231	0.00
25/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9897	9713	9897	9713	0.00
25/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	8	15	8	15	0.00
25/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13657	13286	13657	13286	0.00
25/09/2007	R201 On 07-February-08			Bond Future	8.3600	8.3490	103.2581	103.3102	0.00
25/09/2007	R201 On 02-May-08			Bond Future	8.2900	8.2780	105.6015	105.6525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	R201 On 01-November-07			Bond Future	8.4500	8.4370	104.8796	104.9329	91.00
25/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4752	5037	4752	5037	0.00
25/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37086	36851	37086	36851	0.00
25/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	22926	23386	22926	23386	0.00
25/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12199	12148	12199	12148	0.00
25/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	320	445	320	445	0.00
25/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38320	37913	38320	37913	0.00
25/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	54	88	54	88	0.00
25/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	52120	51621	52120	51621	0.00
25/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2550	2745	2550	2745	0.00
25/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	48530	48205	48530	48205	0.00
25/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	6	13	6	13	0.00
25/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	66374	65847	66374	65847	0.00
25/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1257	1379	1257	1379	0.00
25/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	61106	60707	61106	60707	0.00
25/09/2007	R203 On 07-February-08			Bond Future	8.2600	8.2510	103.3157	103.3810	0.00
25/09/2007	R203 On 02-May-08			Bond Future	8.2000	8.1920	101.4806	101.5452	0.00
25/09/2007	R203 On 01-November-07			Bond Future	8.3300	8.3230	100.6108	100.6770	0.00
25/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3763	4036	3763	4036	0.00
25/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	55129	54747	55129	54747	0.00
25/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	22702	23239	22702	23239	0.00
25/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	19607	19498	19607	19498	0.00
25/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	100	157	100	157	0.00
25/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	57228	56623	57228	56623	0.00
25/09/2007	R204 On 07-February-08			Bond Future	8.2500	8.2250	99.4066	99.5468	38.00
25/09/2007	R204 On 02-May-08			Bond Future	8.1900	8.1700	101.6705	101.8095	0.00
25/09/2007	R204 On 01-November-07			Bond Future	8.3100	8.2940	100.7507	100.8921	0.00
25/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	8419	9041	8419	9041	0.00
25/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	62476	61696	62476	61696	0.00
25/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	24803	25765	24803	25765	0.00
25/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	20647	20219	20647	20219	0.00
25/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	773	1079	773	1079	0.00
25/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	60567	59459	60567	59459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	R206 On 07-February-08			Bond Future	8.3500	8.3360	96.6758	96.7207	0.00
25/09/2007	R206 On 02-May-08			Bond Future	8.2700	8.2610	98.8668	98.9105	0.00
25/09/2007	R206 On 01-November-07			Bond Future	8.4400	8.4340	97.8256	97.8717	0.00
25/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	3893	4132	3893	4132	0.00
25/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	31115	30905	31115	30905	0.00
25/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14485	14839	14485	14839	0.00
25/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15404	15321	15404	15321	0.00
25/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	225	318	225	318	0.00
25/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32924	32555	32924	32555	0.00
25/09/2007	R207 On 07-February-08			Bond Future	8.1800	8.1680	93.5645	93.6363	0.00
25/09/2007	R207 On 02-May-08			Bond Future	8.1300	8.1170	95.6950	95.7664	0.00
25/09/2007	R207 On 01-November-07			Bond Future	8.2400	8.2340	94.6749	94.7471	0.00
25/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4097	4396	4097	4396	0.00
25/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	54464	54045	54464	54045	0.00
25/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	27808	28425	27808	28425	0.00
25/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	19091	18994	19091	18994	0.00
25/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	166	250	166	250	0.00
25/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	55970	55333	55970	55333	0.00
25/09/2007	R209 On 07-February-08			Bond Future	7.7000	7.6860	85.7504	85.8495	659.00
25/09/2007	R209 On 02-May-08			Bond Future	7.6500	7.6420	84.5553	84.6551	0.00
25/09/2007	R209 On 01-November-07			Bond Future	7.7500	7.7390	83.5108	83.6091	0.00
25/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4870	5248	4870	5248	0.00
25/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	78638	78026	78638	78026	0.00
25/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	38587	39455	38587	39455	0.00
25/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	28910	28780	28910	28780	0.00
25/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	142	223	142	223	0.00
25/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	79307	78405	79307	78405	0.00
25/09/2007	TRT1 On 07-February-08			Index Future	260.7200	261.1640	260.7160	261.1640	0.00
25/09/2007	TRT1 On 01-November-07			Index Future	253.8800	254.0800	253.8760	254.0800	400.00
26/09/2007	\$ / R On 17-March-08			Currency Future	7.1300	7.1852	7.1280	7.1852	7,606.00
26/09/2007	\$ / R On 13-June-08			Currency Future	7.2400	7.2940	7.2358	7.2940	0.00
26/09/2007	\$ / R On 14-December-07			Currency Future	7.0300	7.0835	7.0274	7.0835	23,708.00
26/09/2007	ALBI On 07-February-08			Index Future	263.4200	263.2700	263.4220	263.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	ALBI On 01-November-07			Index Future	256.3100	256.1310	256.3140	256.1310	0.00
26/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	98596	97306	98596	97306	0.00
26/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	4376	4606	4376	4606	0.00
26/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	30148	29035	30148	29035	0.00
26/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	7008	7725	7008	7725	0.00
26/09/2007	CRD1 On 07-February-08			Index Future	113.0100	112.9620	113.0050	112.9620	0.00
26/09/2007	CRD1 On 01-November-07			Index Future	110.0400	109.9980	110.0400	109.9980	8.00
26/09/2007	GOVI On 07-February-08			jGovi	264.0300	263.8965	264.0315	263.8965	4.00
26/09/2007	GOVI On 02-May-08			jGovi	270.7000	270.5555	270.6955	270.5555	0.00
26/09/2007	GOVI On 01-November-07			jGovi	257.1100	256.9725	257.1055	256.9725	60.00
26/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	20329	19828	20329	19828	0.00
26/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	30014	30863	30014	30863	0.00
26/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	83129	82163	83129	82163	0.00
26/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	16174	16608	16174	16608	0.00
26/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	69	68	69	68	0.00
26/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	79014	80343	79014	80343	0.00
26/09/2007	ILBI On 07-February-08			Index Future	289.4100	289.3710	289.4060	289.3710	0.00
26/09/2007	ILBI On 01-November-07			Index Future	281.6000	281.5250	281.5970	281.5250	0.00
26/09/2007	J153 On 31-August-10			jSwap	10.0100	10.0520	0.0640	0.0650	0.00
26/09/2007	J157 On 15-September-15			jSwap	9.4500	9.4940	0.0111	0.0134	0.00
26/09/2007	J186 On 21-December-26			jSwap	8.5500	8.5740	0.0982	0.1005	0.00
26/09/2007	J201 On 22-December-14			jSwap	9.5300	9.5650	0.1089	0.1107	0.00
26/09/2007	J203 On 15-September-17			jSwap	9.3000	9.3340	0.1147	0.1166	0.00
26/09/2007	J204 On 21-December-18			jSwap	9.2100	9.2330	0.1209	0.1227	0.00
26/09/2007	J207 On 15-January-20			jSwap	9.1000	9.1240	0.0812	0.0830	0.00
26/09/2007	JBAR On 21-December-05			jBar	10.2100	0.0000	0.0000	0.0000	0.00
26/09/2007	JFRA On 07-February-08			jFra	10.3700	10.3780	0.0252	0.0252	0.00
26/09/2007	JFRA On 02-May-08			jFra	10.3800	10.3840	0.0268	0.0269	0.00
26/09/2007	JFRA On 07-August-08			jFra	10.2300	10.2370	0.0249	0.0249	0.00
26/09/2007	JFRA On 01-November-07			jFra	10.3200	10.3630	0.0270	0.0271	0.00
26/09/2007	JFRA On 06-November-08			jFra	10.0900	10.0750	0.0245	0.0245	0.00
26/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15856	15903	15856	15903	0.00
26/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8873	8913	8873	8913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15612	15657	15612	15657	0.00
26/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15284	15310	15284	15310	0.00
26/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18531	18572	18531	18572	0.00
26/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18587	18604	18587	18604	0.00
26/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7362	7479	7362	7479	0.00
26/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
26/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20872	20879	20872	20879	0.00
26/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21259	21305	21259	21305	0.00
26/09/2007	JN02 On 07-February-08			jNote	9.9600	9.9860	0.1779	0.1783	0.00
26/09/2007	JN02 On 02-May-08			jNote	9.8300	9.8730	0.1772	0.1779	0.00
26/09/2007	JN02 On 01-November-07			jNote	10.0800	10.0940	0.1813	0.1816	0.00
26/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	22477	22818	22477	22818	0.00
26/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5302	5217	5302	5217	0.00
26/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	14768	15143	14768	15143	0.00
26/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16174	15844	16174	15844	0.00
26/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20169	20478	20169	20478	0.00
26/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	793	800	793	800	0.00
26/09/2007	JN05 On 07-February-08			jNote	9.5000	9.5530	0.3732	0.3748	0.00
26/09/2007	JN05 On 02-May-08			jNote	9.4300	9.4790	0.3710	0.3726	0.00
26/09/2007	JN05 On 01-November-07			jNote	9.5800	9.6330	0.3754	0.3771	0.00
26/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24316	25835	24316	25835	0.00
26/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4605	4145	4605	4145	0.00
26/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14800	15818	14800	15818	0.00
26/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	16139	15147	16139	15147	0.00
26/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23219	25162	23219	25162	0.00
26/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	494	387	494	387	0.00
26/09/2007	JN10 On 07-February-08			jNote	9.1000	9.1300	0.5865	0.5874	0.00
26/09/2007	JN10 On 02-May-08			jNote	9.0300	9.0600	0.5845	0.5854	0.00
26/09/2007	JN10 On 01-November-07			jNote	9.1700	9.2020	0.5898	0.5909	0.00
26/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15504	16718	15504	16718	0.00
26/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9126	8357	9126	8357	0.00
26/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	17154	18228	17154	18228	0.00
26/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13810	12947	13810	12947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	13115	14803	13115	14803	0.00
26/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2247	1835	2247	1835	0.00
26/09/2007	JROD On 31-January-08			jRod	10.0600	10.0640	0.0104	0.0104	0.00
26/09/2007	JROD On 29-February-08			jRod	10.2600	10.2660	0.0112	0.0112	0.00
26/09/2007	JROD On 31-March-08			jRod	10.0700	10.0740	0.0155	0.0155	0.00
26/09/2007	JROD On 28-September-07			jRod	9.4000	9.4030	0.0038	0.0038	0.00
26/09/2007	JROD On 31-October-07			jRod	9.6700	9.6750	0.0044	0.0044	0.00
26/09/2007	JROD On 30-November-07			jRod	9.9700	9.9720	0.0051	0.0051	0.00
26/09/2007	JROD On 31-December-07			jRod	9.8200	9.8220	0.0093	0.0094	0.00
26/09/2007	OTH1 On 07-February-08			Index Future	258.7300	258.5210	258.7300	258.5210	0.00
26/09/2007	OTH1 On 01-November-07			Index Future	251.9400	251.7380	251.9430	251.7380	12.00
26/09/2007	R153 On 07-February-08			Bond Future	9.0000	9.0270	114.8393	114.7687	622.00
26/09/2007	R153 On 02-May-08			Bond Future	8.9000	8.9300	110.7967	110.7318	0.00
26/09/2007	R153 On 01-November-07			Bond Future	9.1100	9.1380	111.8484	111.7710	134.00
26/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2195	2080	2195	2080	0.00
26/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19988	20580	19988	20580	0.00
26/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	10206	9879	10206	9879	0.00
26/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	8045	8367	8045	8367	0.00
26/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	57	51	57	51	0.00
26/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	22513	23281	22513	23281	0.00
26/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1261	1190	1261	1190	0.00
26/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25092	25728	25092	25728	0.00
26/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	8	7	8	7	0.00
26/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	29118	29892	29118	29892	0.00
26/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	680	639	680	639	0.00
26/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30592	31258	30592	31258	0.00
26/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	1	1	1	1	0.00
26/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	35815	36590	35815	36590	0.00
26/09/2007	R157 On 07-February-08			Bond Future	8.3300	8.3560	134.1894	134.0258	358.00
26/09/2007	R157 On 02-May-08			Bond Future	8.2800	8.3090	130.2244	130.0646	0.00
26/09/2007	R157 On 01-November-07			Bond Future	8.3900	8.4190	130.8486	130.6809	266.00
26/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6114	5812	6114	5812	0.00
26/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	44926	46259	44926	46259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	28849	27932	28849	27932	0.00
26/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	15124	15805	15124	15805	0.00
26/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	13762	12881	13762	12881	75.00
26/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	6668	7464	6668	7464	0.00
26/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	25789	24492	25789	24492	0.00
26/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	2168	2548	2168	2548	50.00
26/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	39007	37910	39007	37910	0.00
26/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	9636	10138	9636	10138	0.00
26/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	5764	5319	5764	5319	35.00
26/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	15486	16719	15486	16719	0.00
26/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	391	355	391	355	0.00
26/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	44633	46275	44633	46275	0.00
26/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3255	3079	3255	3079	0.00
26/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	59242	60702	59242	60702	0.00
26/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	58	53	58	53	0.00
26/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62016	63689	62016	63689	0.00
26/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1586	1493	1586	1493	0.00
26/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	75043	76586	75043	76586	0.00
26/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	58	53	58	53	0.00
26/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62016	63689	62016	63689	0.00
26/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	6	5	6	5	0.00
26/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	79991	81669	79991	81669	0.00
26/09/2007	R186 On 07-February-08			Bond Future	8.0300	8.0580	125.2541	124.9714	0.00
26/09/2007	R186 On 02-May-08			Bond Future	7.9900	8.0110	128.0967	127.8141	0.00
26/09/2007	R186 On 01-November-07			Bond Future	8.0900	8.1170	127.1691	126.8866	0.00
26/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	18571	17694	18571	17694	0.00
26/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	51264	53215	51264	53215	0.00
26/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	39114	37744	39114	37744	0.00
26/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	37530	38986	37530	38986	0.00
26/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	968	882	968	882	0.00
26/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	70833	73572	70833	73572	0.00
26/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	10483	9931	10483	9931	0.00
26/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	73146	75421	73146	75421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	5363	5052	5363	5052	0.00
26/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	99061	101577	99061	101577	0.00
26/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	154	141	154	141	0.00
26/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	101316	104128	101316	104128	0.00
26/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	16	15	16	15	0.00
26/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	133605	136429	133605	136429	0.00
26/09/2007	R196 On 07-February-08			Bond Future	9.1000	9.1370	105.4305	105.3903	0.00
26/09/2007	R196 On 02-May-08			Bond Future	8.9300	8.9730	102.6583	102.6280	0.00
26/09/2007	R196 On 01-November-07			Bond Future	9.3200	9.3580	102.6431	102.6016	0.00
26/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2604	2472	2604	2472	0.00
26/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6013	6283	6013	6283	0.00
26/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3941	3792	3941	3792	0.00
26/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3429	3583	3429	3583	0.00
26/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	207	183	207	183	0.00
26/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7250	7641	7250	7641	0.00
26/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1803	1704	1803	1704	0.00
26/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7685	7989	7685	7989	0.00
26/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	50	44	50	44	0.00
26/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10182	10591	10182	10591	0.00
26/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1201	1130	1201	1130	0.00
26/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9565	9897	9565	9897	0.00
26/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	9	8	9	8	0.00
26/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13243	13657	13243	13657	0.00
26/09/2007	R201 On 07-February-08			Bond Future	8.3400	8.3590	103.3623	103.2581	0.00
26/09/2007	R201 On 02-May-08			Bond Future	8.2700	8.2880	105.7035	105.6015	0.00
26/09/2007	R201 On 01-November-07			Bond Future	8.4300	8.4470	104.9863	104.8796	91.00
26/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	4937	4752	4937	4752	0.00
26/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36229	37086	36229	37086	0.00
26/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	23513	22926	23513	22926	0.00
26/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	11765	12199	11765	12199	0.00
26/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	338	320	338	320	0.00
26/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	37272	38320	37272	38320	0.00
26/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	57	54	57	54	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	51056	52120	51056	52120	0.00
26/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2657	2550	2657	2550	0.00
26/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	47596	48530	47596	48530	0.00
26/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	7	6	7	6	0.00
26/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	65308	66374	65308	66374	0.00
26/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1314	1257	1314	1257	0.00
26/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	60121	61106	60121	61106	0.00
26/09/2007	R203 On 07-February-08			Bond Future	8.2400	8.2610	103.4792	103.3157	0.00
26/09/2007	R203 On 02-May-08			Bond Future	8.1800	8.2020	101.6423	101.4806	0.00
26/09/2007	R203 On 01-November-07			Bond Future	8.3100	8.3330	100.7763	100.6108	0.00
26/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	3977	3763	3977	3763	0.00
26/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	53708	55129	53708	55129	0.00
26/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	23526	22702	23526	22702	0.00
26/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	18815	19607	18815	19607	0.00
26/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	110	100	110	100	0.00
26/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	55583	57228	55583	57228	0.00
26/09/2007	R204 On 07-February-08			Bond Future	8.2200	8.2450	99.5818	99.4066	38.00
26/09/2007	R204 On 02-May-08			Bond Future	8.1700	8.1900	101.8443	101.6705	0.00
26/09/2007	R204 On 01-November-07			Bond Future	8.2900	8.3140	100.9275	100.7507	0.00
26/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	8745	8419	8745	8419	0.00
26/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	61049	62476	61049	62476	0.00
26/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	25701	24803	25701	24803	0.00
26/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	19807	20647	19807	20647	0.00
26/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	816	773	816	773	0.00
26/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	58842	60567	58842	60567	0.00
26/09/2007	R206 On 07-February-08			Bond Future	8.3300	8.3460	96.7657	96.6758	0.00
26/09/2007	R206 On 02-May-08			Bond Future	8.2500	8.2710	98.9543	98.8668	0.00
26/09/2007	R206 On 01-November-07			Bond Future	8.4200	8.4440	97.9179	97.8256	0.00
26/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4051	3893	4051	3893	0.00
26/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30375	31115	30375	31115	0.00
26/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14891	14485	14891	14485	0.00
26/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	14935	15404	14935	15404	0.00
26/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	238	225	238	225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32014	32924	32014	32924	0.00
26/09/2007	R207 On 07-February-08			Bond Future	8.1500	8.1780	93.7441	93.5645	0.00
26/09/2007	R207 On 02-May-08			Bond Future	8.1000	8.1270	95.8735	95.6950	0.00
26/09/2007	R207 On 01-November-07			Bond Future	8.2200	8.2440	94.8555	94.6749	0.00
26/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4352	4097	4352	4097	0.00
26/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	52924	54464	52924	54464	0.00
26/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	28787	27808	28787	27808	0.00
26/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	18285	19091	18285	19091	0.00
26/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	184	166	184	166	0.00
26/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	54183	55970	54183	55970	0.00
26/09/2007	R209 On 07-February-08			Bond Future	7.6700	7.6960	85.9985	85.7504	659.00
26/09/2007	R209 On 02-May-08			Bond Future	7.6300	7.6520	84.8051	84.5553	0.00
26/09/2007	R209 On 01-November-07			Bond Future	7.7200	7.7490	83.7569	83.5108	0.00
26/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5191	4870	5191	4870	0.00
26/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	76479	78638	76479	78638	0.00
26/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	39939	38587	39939	38587	0.00
26/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	27764	28910	27764	28910	0.00
26/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	159	142	159	142	0.00
26/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	76863	79307	76863	79307	0.00
26/09/2007	TRT1 On 07-February-08			Index Future	260.8500	260.7160	260.8520	260.7160	0.00
26/09/2007	TRT1 On 01-November-07			Index Future	254.0100	253.8760	254.0090	253.8760	400.00
27/09/2007	\$ / R On 17-March-08			Currency Future	7.0600	7.1280	7.0606	7.1280	7,614.00
27/09/2007	\$ / R On 13-June-08			Currency Future	7.1700	7.2358	7.1662	7.2358	0.00
27/09/2007	\$ / R On 14-December-07			Currency Future	6.9600	7.0274	6.9610	7.0274	24,413.00
27/09/2007	ALBI On 07-February-08			Index Future	265.3100	263.4220	265.3120	263.4220	0.00
27/09/2007	ALBI On 01-November-07			Index Future	258.2000	256.3140	258.2000	256.3140	0.00
27/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	115728	98596	115728	98596	0.00
27/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	2608	4376	2608	4376	0.00
27/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	44947	30148	44947	30148	0.00
27/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	2947	7008	2947	7008	0.00
27/09/2007	CRD1 On 07-February-08			Index Future	113.6800	113.0050	113.6820	113.0050	0.00
27/09/2007	CRD1 On 01-November-07			Index Future	110.7000	110.0400	110.7000	110.0400	8.00
27/09/2007	GOVI On 07-February-08			jGovi	265.9600	264.0315	265.9600	264.0315	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	GOVI On 02-May-08			jGovi	272.6700	270.6955	272.6725	270.6955	0.00
27/09/2007	GOVI On 01-November-07			jGovi	258.9800	257.1055	258.9840	257.1055	60.00
27/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	29963	20329	29963	20329	0.00
27/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	20363	30014	20363	30014	0.00
27/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	98405	83129	98405	83129	0.00
27/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	11680	16174	11680	16174	0.00
27/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	343	69	343	69	0.00
27/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	60503	79014	60503	79014	0.00
27/09/2007	ILBI On 07-February-08			Index Future	289.3800	289.4060	289.3820	289.4060	0.00
27/09/2007	ILBI On 01-November-07			Index Future	281.6300	281.5970	281.6250	281.5970	0.00
27/09/2007	J153 On 31-August-10			jSwap	9.8600	10.0080	0.0603	0.0640	0.00
27/09/2007	J157 On 15-September-15			jSwap	9.3000	9.4520	0.0025	0.0111	0.00
27/09/2007	J186 On 21-December-26			jSwap	8.4300	8.5470	0.0880	0.0982	0.00
27/09/2007	J201 On 22-December-14			jSwap	9.3800	9.5280	0.1014	0.1089	0.00
27/09/2007	J203 On 15-September-17			jSwap	9.1400	9.3010	0.1050	0.1147	0.00
27/09/2007	J204 On 21-December-18			jSwap	9.0500	9.2050	0.1109	0.1209	0.00
27/09/2007	J207 On 15-January-20			jSwap	8.9500	9.0970	0.0707	0.0812	0.00
27/09/2007	JBAR On 21-December-05			jBar	10.2100	10.2050	0.0000	0.0000	0.00
27/09/2007	JFRA On 07-February-08			jFra	10.3000	10.3710	0.0250	0.0252	0.00
27/09/2007	JFRA On 02-May-08			jFra	10.2900	10.3770	0.0266	0.0268	0.00
27/09/2007	JFRA On 07-August-08			jFra	10.1000	10.2270	0.0246	0.0249	0.00
27/09/2007	JFRA On 01-November-07			jFra	10.2600	10.3180	0.0268	0.0270	0.00
27/09/2007	JFRA On 06-November-08			jFra	9.9500	10.0910	0.0242	0.0245	0.00
27/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15718	15856	15718	15856	0.00
27/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8896	8873	8896	8873	0.00
27/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15467	15612	15467	15612	0.00
27/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15361	15284	15361	15284	0.00
27/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18348	18531	18348	18531	0.00
27/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18718	18587	18718	18587	0.00
27/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7209	7362	7209	7362	0.00
27/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
27/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20684	20872	20684	20872	0.00
27/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21406	21259	21406	21259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	JN02 On 07-February-08			jNote	9.8200	9.9620	0.1756	0.1779	0.00
27/09/2007	JN02 On 02-May-08			jNote	9.6700	9.8340	0.1745	0.1772	0.00
27/09/2007	JN02 On 01-November-07			jNote	9.9600	10.0770	0.1794	0.1813	0.00
27/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20684	22477	20684	22477	0.00
27/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6026	5302	6026	5302	0.00
27/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13361	14768	13361	14768	0.00
27/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17733	16174	17733	16174	0.00
27/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18289	20169	18289	20169	0.00
27/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	999	793	999	793	0.00
27/09/2007	JN05 On 07-February-08			jNote	9.3400	9.5020	0.3680	0.3732	0.00
27/09/2007	JN05 On 02-May-08			jNote	9.2600	9.4280	0.3658	0.3710	0.00
27/09/2007	JN05 On 01-November-07			jNote	9.4200	9.5800	0.3704	0.3754	0.00
27/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	19730	24316	19730	24316	0.00
27/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6487	4605	6487	4605	0.00
27/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11776	14800	11776	14800	0.00
27/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19845	16139	19845	16139	0.00
27/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	17586	23219	17586	23219	0.00
27/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1111	494	1111	494	0.00
27/09/2007	JN10 On 07-February-08			jNote	8.9300	9.0990	0.5798	0.5865	0.00
27/09/2007	JN10 On 02-May-08			jNote	8.8600	9.0300	0.5777	0.5845	0.00
27/09/2007	JN10 On 01-November-07			jNote	9.0100	9.1690	0.5833	0.5898	0.00
27/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10016	15504	10016	15504	0.00
27/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	14367	9126	14367	9126	0.00
27/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	11944	17154	11944	17154	0.00
27/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19606	13810	19606	13810	0.00
27/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6403	13115	6403	13115	0.00
27/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	5953	2247	5953	2247	0.00
27/09/2007	JROD On 31-January-08			jRod	10.0600	10.0620	0.0104	0.0104	0.00
27/09/2007	JROD On 29-February-08			jRod	10.2700	10.2620	0.0112	0.0112	0.00
27/09/2007	JROD On 31-March-08			jRod	10.0700	10.0700	0.0155	0.0155	0.00
27/09/2007	JROD On 28-September-07			jRod	9.4000	9.4030	0.0000	0.0038	0.00
27/09/2007	JROD On 31-October-07			jRod	9.6700	9.6720	0.0044	0.0044	0.00
27/09/2007	JROD On 30-November-07			jRod	9.9700	9.9680	0.0051	0.0051	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	JROD On 31-December-07			jRod	9.8200	9.8200	0.0093	0.0093	0.00
27/09/2007	OTH1 On 07-February-08			Index Future	261.1900	258.7300	261.1940	258.7300	0.00
27/09/2007	OTH1 On 01-November-07			Index Future	254.3400	251.9430	254.3430	251.9430	12.00
27/09/2007	R153 On 07-February-08			Bond Future	8.8300	8.9970	115.2410	114.8393	622.00
27/09/2007	R153 On 02-May-08			Bond Future	8.7300	8.9000	111.1653	110.7967	0.00
27/09/2007	R153 On 01-November-07			Bond Future	8.9400	9.1080	112.2888	111.8484	134.00
27/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3072	2195	3072	2195	0.00
27/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	16848	19988	16848	19988	0.00
27/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	12301	10206	12301	10206	0.00
27/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	6453	8045	6453	8045	0.00
27/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	163	57	163	57	0.00
27/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	18216	22513	18216	22513	0.00
27/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1834	1261	1834	1261	0.00
27/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	21648	25092	21648	25092	0.00
27/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	28	8	28	8	0.00
27/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	24735	29118	24735	29118	0.00
27/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1029	680	1029	680	0.00
27/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	26924	30592	26924	30592	0.00
27/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3	1	3	1	0.00
27/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	31414	35815	31414	35815	0.00
27/09/2007	R157 On 07-February-08			Bond Future	8.1900	8.3310	135.1438	134.1894	358.00
27/09/2007	R157 On 02-May-08			Bond Future	8.1400	8.2840	131.1568	130.2244	0.00
27/09/2007	R157 On 01-November-07			Bond Future	8.2500	8.3940	131.8276	130.8486	266.00
27/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8459	6114	8459	6114	0.00
27/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	37727	44926	37727	44926	0.00
27/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	34792	28849	34792	28849	0.00
27/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	11742	15124	11742	15124	0.00
27/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	20398	13762	20398	13762	75.00
27/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	3514	6668	3514	6668	0.00
27/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	34334	25789	34334	25789	0.00
27/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	923	2168	923	2168	50.00
27/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	45920	39007	45920	39007	0.00
27/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	7225	9636	7225	9636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	9805	5764	9805	5764	35.00
27/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	9737	15486	9737	15486	0.00
27/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	933	391	933	391	0.00
27/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	35385	44633	35385	44633	0.00
27/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4705	3255	4705	3255	0.00
27/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	51148	59242	51148	59242	0.00
27/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	167	58	167	58	0.00
27/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	52335	62016	52335	62016	0.00
27/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2400	1586	2400	1586	0.00
27/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	66313	75043	66313	75043	0.00
27/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	167	58	167	58	0.00
27/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	52335	62016	52335	62016	0.00
27/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	20	6	20	6	0.00
27/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	70216	79991	70216	79991	0.00
27/09/2007	R186 On 07-February-08			Bond Future	7.9000	8.0330	126.7977	125.2541	0.00
27/09/2007	R186 On 02-May-08			Bond Future	7.8500	7.9860	129.6398	128.0967	0.00
27/09/2007	R186 On 01-November-07			Bond Future	7.9600	8.0920	128.7118	127.1691	0.00
27/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	24497	18571	24497	18571	0.00
27/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	41755	51264	41755	51264	0.00
27/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	47564	39114	47564	39114	0.00
27/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	30549	37530	30549	37530	0.00
27/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	2084	968	2084	968	0.00
27/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	56522	70833	56522	70833	0.00
27/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14432	10483	14432	10483	0.00
27/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	61659	73146	61659	73146	0.00
27/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	7732	5363	7732	5363	0.00
27/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	85994	99061	85994	99061	0.00
27/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	393	154	393	154	0.00
27/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	86128	101316	86128	101316	0.00
27/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	48	16	48	16	0.00
27/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	118211	133605	118211	133605	0.00
27/09/2007	R196 On 07-February-08			Bond Future	8.9500	9.0960	105.5791	105.4305	0.00
27/09/2007	R196 On 02-May-08			Bond Future	8.7700	8.9340	102.7881	102.6583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	R196 On 01-November-07			Bond Future	9.2000	9.3240	102.7910	102.6431	0.00
27/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3182	2604	3182	2604	0.00
27/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	5105	6013	5105	6013	0.00
27/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4648	3941	4648	3941	0.00
27/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	2839	3429	2839	3429	0.00
27/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	358	207	358	207	0.00
27/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	5922	7250	5922	7250	0.00
27/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2250	1803	2250	1803	0.00
27/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6646	7685	6646	7685	0.00
27/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	95	50	95	50	0.00
27/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8748	10182	8748	10182	0.00
27/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1531	1201	1531	1201	0.00
27/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8410	9565	8410	9565	0.00
27/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	19	9	19	9	0.00
27/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11774	13243	11774	13243	0.00
27/09/2007	R201 On 07-February-08			Bond Future	8.2000	8.3390	104.0953	103.3623	0.00
27/09/2007	R201 On 02-May-08			Bond Future	8.1300	8.2680	106.4207	105.7035	0.00
27/09/2007	R201 On 01-November-07			Bond Future	8.2900	8.4270	105.7365	104.9863	91.00
27/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6728	4937	6728	4937	0.00
27/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	30690	36229	30690	36229	0.00
27/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	28122	23513	28122	23513	0.00
27/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	9203	11765	9203	11765	0.00
27/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	745	338	745	338	0.00
27/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	30177	37272	30177	37272	0.00
27/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	146	57	146	57	0.00
27/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	43643	51056	43643	51056	0.00
27/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3773	2657	3773	2657	0.00
27/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	41380	47596	41380	47596	0.00
27/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	20	7	20	7	0.00
27/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	57819	65308	57819	65308	0.00
27/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1947	1314	1947	1314	0.00
27/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	53423	60121	53423	60121	0.00
27/09/2007	R203 On 07-February-08			Bond Future	8.0900	8.2360	104.4344	103.4792	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	R203 On 02-May-08			Bond Future	8.0300	8.1770	102.5866	101.6423	0.00
27/09/2007	R203 On 01-November-07			Bond Future	8.1600	8.3080	101.7432	100.7763	0.00
27/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5708	3977	5708	3977	0.00
27/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	45887	53708	45887	53708	0.00
27/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	28964	23526	28964	23526	0.00
27/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	14809	18815	14809	18815	0.00
27/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	301	110	301	110	0.00
27/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	46104	55583	46104	55583	0.00
27/09/2007	R204 On 07-February-08			Bond Future	8.0800	8.2200	100.6067	99.5818	38.00
27/09/2007	R204 On 02-May-08			Bond Future	8.0200	8.1650	102.8606	101.8443	0.00
27/09/2007	R204 On 01-November-07			Bond Future	8.1400	8.2890	101.9610	100.9275	0.00
27/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	11290	8745	11290	8745	0.00
27/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	53345	61049	53345	61049	0.00
27/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	31619	25701	31619	25701	0.00
27/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	15563	19807	15563	19807	0.00
27/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1505	816	1505	816	0.00
27/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	49196	58842	49196	58842	0.00
27/09/2007	R206 On 07-February-08			Bond Future	8.1900	8.3260	97.3975	96.7657	0.00
27/09/2007	R206 On 02-May-08			Bond Future	8.1100	8.2510	99.5696	98.9543	0.00
27/09/2007	R206 On 01-November-07			Bond Future	8.2800	8.4240	98.5675	97.9179	0.00
27/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5583	4051	5583	4051	0.00
27/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	25588	30375	25588	30375	0.00
27/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	18178	14891	18178	14891	0.00
27/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	12069	14935	12069	14935	0.00
27/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	552	238	552	238	0.00
27/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	25832	32014	25832	32014	0.00
27/09/2007	R207 On 07-February-08			Bond Future	8.0100	8.1530	94.7946	93.7441	0.00
27/09/2007	R207 On 02-May-08			Bond Future	7.9600	8.1020	96.9177	95.8735	0.00
27/09/2007	R207 On 01-November-07			Bond Future	8.0700	8.2190	95.9120	94.8555	0.00
27/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6403	4352	6403	4352	0.00
27/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	44470	52924	44470	52924	0.00
27/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	35190	28787	35190	28787	0.00
27/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	14246	18285	14246	18285	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	498	184	498	184	0.00
27/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	43932	54183	43932	54183	0.00
27/09/2007	R209 On 07-February-08			Bond Future	7.5400	7.6710	87.3591	85.9985	659.00
27/09/2007	R209 On 02-May-08			Bond Future	7.4900	7.6270	86.1748	84.8051	0.00
27/09/2007	R209 On 01-November-07			Bond Future	7.5900	7.7240	85.1063	83.7569	0.00
27/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7612	5191	7612	5191	0.00
27/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	65293	76479	65293	76479	0.00
27/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	48198	39939	48198	39939	0.00
27/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	22326	27764	22326	27764	0.00
27/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	441	159	441	159	0.00
27/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	63651	76863	63651	76863	0.00
27/09/2007	TRT1 On 07-February-08			Index Future	262.7700	260.8520	262.7710	260.8520	0.00
27/09/2007	TRT1 On 01-November-07			Index Future	255.8800	254.0090	255.8790	254.0090	400.00
28/09/2007	\$ / R On 17-March-08			Currency Future	7.0700	7.0606	7.0717	7.0606	8,614.00
28/09/2007	\$ / R On 13-June-08			Currency Future	7.1800	7.1662	7.1767	7.1662	0.00
28/09/2007	\$ / R On 14-December-07			Currency Future	6.9700	6.9610	6.9723	6.9610	24,464.00
28/09/2007	ALBI On 07-February-08			Index Future	265.2700	265.3120	265.2650	265.3120	0.00
28/09/2007	ALBI On 01-November-07			Index Future	258.1600	258.2000	258.1550	258.2000	0.00
28/09/2007	ALBI On 07-February-08	254.00	Call	Index Future	115250	115728	115250	115728	0.00
28/09/2007	ALBI On 07-February-08	254.00	Put	Index Future	2600	2608	2600	2608	0.00
28/09/2007	ALBI On 01-November-07	254.00	Call	Index Future	44432	44947	44432	44947	0.00
28/09/2007	ALBI On 01-November-07	254.00	Put	Index Future	2882	2947	2882	2947	0.00
28/09/2007	ALBI On 02-May-08			Index Future	271.5800	0.0000	271.5760	0.0000	0.00
28/09/2007	ALBI On 02-May-08	265.00	Call	Index Future	82209	0	82209	0	0.00
28/09/2007	ALBI On 02-May-08	265.00	Put	Index Future	16449	0	16449	0	0.00
28/09/2007	ALBI On 07-August-08			Index Future	277.8900	0.0000	277.8870	0.0000	0.00
28/09/2007	ALBI On 07-August-08	265.00	Call	Index Future	138884	0	138884	0	0.00
28/09/2007	ALBI On 07-August-08	265.00	Put	Index Future	10014	0	10014	0	0.00
28/09/2007	ALBI On 06-November-08			Index Future	284.2000	0.0000	284.1980	0.0000	0.00
28/09/2007	ALBI On 06-November-08	265.00	Call	Index Future	198178	0	198178	0	0.00
28/09/2007	ALBI On 06-November-08	265.00	Put	Index Future	6198	0	6198	0	0.00
28/09/2007	CRD1 On 07-February-08			Index Future	113.7400	113.6820	113.7370	113.6820	0.00
28/09/2007	CRD1 On 01-November-07			Index Future	110.7500	110.7000	110.7540	110.7000	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2007	GOVI On 07-February-08			jGovi	266.0500	265.9600	266.0540	265.9600	4.00
28/09/2007	GOVI On 02-May-08			jGovi	272.7700	272.6725	272.7700	272.6725	0.00
28/09/2007	GOVI On 01-November-07			jGovi	259.0800	258.9840	259.0765	258.9840	60.00
28/09/2007	GOVI On 07-February-08	265.00	Call	jGovi	30406	29963	30406	29963	0.00
28/09/2007	GOVI On 07-February-08	265.00	Put	jGovi	19866	20363	19866	20363	0.00
28/09/2007	GOVI On 02-May-08	264.00	Call	jGovi	99124	98405	99124	98405	0.00
28/09/2007	GOVI On 02-May-08	264.00	Put	jGovi	11424	11680	11424	11680	0.00
28/09/2007	GOVI On 01-November-07	265.00	Call	jGovi	340	343	340	343	0.00
28/09/2007	GOVI On 01-November-07	265.00	Put	jGovi	59575	60503	59575	60503	0.00
28/09/2007	ILBI On 07-February-08			Index Future	289.8700	289.3820	289.8670	289.3820	0.00
28/09/2007	ILBI On 01-November-07			Index Future	282.1000	281.6250	282.0980	281.6250	0.00
28/09/2007	J153 On 31-August-10			jSwap	9.8700	9.8590	0.0605	0.0603	0.00
28/09/2007	J157 On 15-September-15			jSwap	9.3000	9.2950	0.0026	0.0025	0.00
28/09/2007	J186 On 21-December-26			jSwap	8.4400	8.4290	0.0889	0.0880	0.00
28/09/2007	J201 On 22-December-14			jSwap	9.3800	9.3790	0.1014	0.1014	0.00
28/09/2007	J203 On 15-September-17			jSwap	9.1500	9.1380	0.1057	0.1050	0.00
28/09/2007	J204 On 21-December-18			jSwap	9.0600	9.0520	0.1117	0.1109	0.00
28/09/2007	J207 On 15-January-20			jSwap	8.9600	8.9480	0.0717	0.0707	0.00
28/09/2007	JBAR On 21-December-05			jBar	10.2100	10.2090	10.2130	0.0000	0.00
28/09/2007	JFRA On 07-February-08			jFra	10.3100	10.3000	0.0251	0.0250	0.00
28/09/2007	JFRA On 02-May-08			jFra	10.3000	10.2920	0.0266	0.0266	0.00
28/09/2007	JFRA On 07-August-08			jFra	10.1700	10.0980	0.0247	0.0246	0.00
28/09/2007	JFRA On 01-November-07			jFra	10.2700	10.2590	0.0268	0.0268	0.00
28/09/2007	JFRA On 06-November-08			jFra	9.9400	9.9530	0.0242	0.0242	0.00
28/09/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15709	15718	15709	15718	0.00
28/09/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8826	8896	8826	8896	0.00
28/09/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15435	15467	15435	15467	0.00
28/09/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15322	15361	15322	15361	0.00
28/09/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18400	18348	18400	18348	0.00
28/09/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18604	18718	18604	18718	0.00
28/09/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7227	7209	7227	7209	0.00
28/09/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
28/09/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20644	20684	20644	20684	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21395	21406	21395	21406	0.00
28/09/2007	JN02 On 07-February-08			jNote	9.8400	9.8200	0.1758	0.1756	0.00
28/09/2007	JN02 On 02-May-08			jNote	9.6900	9.6700	0.1748	0.1745	0.00
28/09/2007	JN02 On 01-November-07			jNote	9.9800	9.9600	0.1797	0.1794	0.00
28/09/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20851	20684	20851	20684	0.00
28/09/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5891	6026	5891	6026	0.00
28/09/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13453	13361	13453	13361	0.00
28/09/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17541	17733	17541	17733	0.00
28/09/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18508	18289	18508	18289	0.00
28/09/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	915	999	915	999	0.00
28/09/2007	JN05 On 07-February-08			jNote	9.3400	9.3360	0.3680	0.3680	0.00
28/09/2007	JN05 On 02-May-08			jNote	9.2600	9.2580	0.3657	0.3658	0.00
28/09/2007	JN05 On 01-November-07			jNote	9.4200	9.4190	0.3705	0.3704	0.00
28/09/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	19714	19730	19714	19730	0.00
28/09/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6434	6487	6434	6487	0.00
28/09/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11707	11776	11707	11776	0.00
28/09/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19859	19845	19859	19845	0.00
28/09/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	17670	17586	17670	17586	0.00
28/09/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1041	1111	1041	1111	0.00
28/09/2007	JN10 On 07-February-08			jNote	8.9500	8.9330	0.5804	0.5798	0.00
28/09/2007	JN10 On 02-May-08			jNote	8.8700	8.8610	0.5785	0.5777	0.00
28/09/2007	JN10 On 01-November-07			jNote	9.0200	9.0070	0.5839	0.5833	0.00
28/09/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10315	10016	10315	10016	0.00
28/09/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	13886	14367	13886	14367	0.00
28/09/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12261	11944	12261	11944	0.00
28/09/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19080	19606	19080	19606	0.00
28/09/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6684	6403	6684	6403	0.00
28/09/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	5520	5953	5520	5953	0.00
28/09/2007	JROD On 31-January-08			jRod	10.0600	10.0640	0.0109	0.0104	0.00
28/09/2007	JROD On 29-February-08			jRod	10.2600	10.2650	0.0116	0.0112	0.00
28/09/2007	JROD On 31-March-08			jRod	10.4000	10.0730	0.0124	0.0155	0.00
28/09/2007	JROD On 28-September-07			jRod	9.4000	9.4030	9.6000	0.0000	0.00
28/09/2007	JROD On 31-October-07			jRod	9.6700	9.6690	0.0049	0.0044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2007	JROD On 30-November-07			jRod	9.9600	9.9660	0.0055	0.0051	0.00
28/09/2007	JROD On 31-December-07			jRod	10.2300	9.8200	0.0063	0.0093	0.00
28/09/2007	OTH1 On 07-February-08			Index Future	261.1000	261.1940	261.0980	261.1940	0.00
28/09/2007	OTH1 On 01-November-07			Index Future	254.2500	254.3430	254.2500	254.3430	12.00
28/09/2007	R153 On 07-February-08			Bond Future	8.8100	8.8270	115.2884	115.2410	622.00
28/09/2007	R153 On 02-May-08			Bond Future	8.7100	8.7300	111.2088	111.1653	0.00
28/09/2007	R153 On 01-November-07			Bond Future	8.9200	8.9380	112.3407	112.2888	134.00
28/09/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3169	3072	3169	3072	0.00
28/09/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	16471	16848	16471	16848	0.00
28/09/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	12546	12301	12546	12301	0.00
28/09/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	6263	6453	6263	6453	0.00
28/09/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	171	163	171	163	0.00
28/09/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	17705	18216	17705	18216	0.00
28/09/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1896	1834	1896	1834	0.00
28/09/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	21236	21648	21236	21648	0.00
28/09/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	29	28	29	28	0.00
28/09/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	24216	24735	24216	24735	0.00
28/09/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1066	1029	1066	1029	0.00
28/09/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	26487	26924	26487	26924	0.00
28/09/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3	3	3	3	0.00
28/09/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	30895	31414	30895	31414	0.00
28/09/2007	R157 On 07-February-08			Bond Future	8.1800	8.1860	135.2100	135.1438	358.00
28/09/2007	R157 On 02-May-08			Bond Future	8.1300	8.1390	131.2215	131.1568	0.00
28/09/2007	R157 On 01-November-07			Bond Future	8.2400	8.2490	131.8955	131.8276	266.00
28/09/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8585	8459	8585	8459	0.00
28/09/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	37191	37727	37191	37727	0.00
28/09/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	35185	34792	35185	34792	0.00
28/09/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	11489	11742	11489	11742	0.00
28/09/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	10011	9805	10011	9805	35.00
28/09/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	9264	9737	9264	9737	0.00
28/09/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	20808	20398	20808	20398	75.00
28/09/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	3246	3514	3246	3514	0.00
28/09/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	34908	34334	34908	34334	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	818	923	818	923	50.00
28/09/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	46384	45920	46384	45920	0.00
28/09/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	7043	7225	7043	7225	0.00
28/09/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	936	933	936	933	0.00
28/09/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	34709	35385	34709	35385	0.00
28/09/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4776	4705	4776	4705	0.00
28/09/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	50558	51148	50558	51148	0.00
28/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	163	167	163	167	0.00
28/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	51653	52335	51653	52335	0.00
28/09/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2436	2400	2436	2400	0.00
28/09/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	65687	66313	65687	66313	0.00
28/09/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	163	167	163	167	0.00
28/09/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	51653	52335	51653	52335	0.00
28/09/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	19	20	19	20	0.00
28/09/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	69536	70216	69536	70216	0.00
28/09/2007	R186 On 07-February-08			Bond Future	7.9000	7.8980	126.7977	126.7977	0.00
28/09/2007	R186 On 02-May-08			Bond Future	7.8500	7.8510	129.6398	129.6398	0.00
28/09/2007	R186 On 01-November-07			Bond Future	7.9600	7.9570	128.7118	128.7118	0.00
28/09/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	24378	24497	24378	24497	0.00
28/09/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	41635	41755	41635	41755	0.00
28/09/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	47477	47564	47477	47564	0.00
28/09/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	30462	30549	30462	30549	0.00
28/09/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1975	2084	1975	2084	0.00
28/09/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	56413	56522	56413	56522	0.00
28/09/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14327	14432	14327	14432	0.00
28/09/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	61554	61659	61554	61659	0.00
28/09/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	7652	7732	7652	7732	0.00
28/09/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	85914	85994	85914	85994	0.00
28/09/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	359	393	359	393	0.00
28/09/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	86094	86128	86094	86128	0.00
28/09/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	41	48	41	48	0.00
28/09/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	118204	118211	118204	118211	0.00
28/09/2007	R196 On 07-February-08			Bond Future	8.9000	8.9450	105.6205	105.5791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2007	R196 On 02-May-08			Bond Future	8.6400	8.7670	102.8877	102.7881	0.00
28/09/2007	R196 On 01-November-07			Bond Future	9.2200	9.2030	102.7665	102.7910	0.00
28/09/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3347	3182	3347	3182	0.00
28/09/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	4856	5105	4856	5105	0.00
28/09/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	5239	4648	5239	4648	0.00
28/09/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	2433	2839	2433	2839	0.00
28/09/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	310	358	310	358	0.00
28/09/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6119	5922	6119	5922	0.00
28/09/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2377	2250	2377	2250	0.00
28/09/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	6360	6646	6360	6646	0.00
28/09/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	78	95	78	95	0.00
28/09/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8976	8748	8976	8748	0.00
28/09/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1626	1531	1626	1531	0.00
28/09/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	8091	8410	8091	8410	0.00
28/09/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15	19	15	19	0.00
28/09/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12015	11774	12015	11774	0.00
28/09/2007	R201 On 07-February-08			Bond Future	8.1800	8.1990	104.2006	104.0953	0.00
28/09/2007	R201 On 02-May-08			Bond Future	8.1100	8.1280	106.5236	106.4207	0.00
28/09/2007	R201 On 01-November-07			Bond Future	8.2700	8.2870	105.8442	105.7365	91.00
28/09/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6977	6728	6977	6728	0.00
28/09/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	29886	30690	29886	30690	0.00
28/09/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	28790	28122	28790	28122	0.00
28/09/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	8842	9203	8842	9203	0.00
28/09/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	789	745	789	745	0.00
28/09/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	29143	30177	29143	30177	0.00
28/09/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	153	146	153	146	0.00
28/09/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	42573	43643	42573	43643	0.00
28/09/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3926	3773	3926	3773	0.00
28/09/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	40481	41380	40481	41380	0.00
28/09/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	20	20	20	20	0.00
28/09/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	56742	57819	56742	57819	0.00
28/09/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2033	1947	2033	1947	0.00
28/09/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	52456	53423	52456	53423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2007	R203 On 07-February-08			Bond Future	8.0900	8.0910	104.4344	104.4344	0.00
28/09/2007	R203 On 02-May-08			Bond Future	8.0300	8.0320	102.5866	102.5866	0.00
28/09/2007	R203 On 01-November-07			Bond Future	8.1600	8.1630	101.7432	101.7432	0.00
28/09/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5656	5708	5656	5708	0.00
28/09/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	45834	45887	45834	45887	0.00
28/09/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	28917	28964	28917	28964	0.00
28/09/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	14762	14809	14762	14809	0.00
28/09/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	276	301	276	301	0.00
28/09/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	46080	46104	46080	46104	0.00
28/09/2007	R204 On 07-February-08			Bond Future	8.0800	8.0750	100.6067	100.6067	38.00
28/09/2007	R204 On 02-May-08			Bond Future	8.0200	8.0200	102.8606	102.8606	0.00
28/09/2007	R204 On 01-November-07			Bond Future	8.1400	8.1440	101.9610	101.9610	0.00
28/09/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	11205	11290	11205	11290	0.00
28/09/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	53260	53345	53260	53345	0.00
28/09/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	31569	31619	31569	31619	0.00
28/09/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	15513	15563	15513	15563	0.00
28/09/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1422	1505	1422	1505	0.00
28/09/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	49113	49196	49113	49196	0.00
28/09/2007	R206 On 07-February-08			Bond Future	8.1700	8.1860	97.4881	97.3975	0.00
28/09/2007	R206 On 02-May-08			Bond Future	8.0900	8.1110	99.6579	99.5696	0.00
28/09/2007	R206 On 01-November-07			Bond Future	8.2600	8.2840	98.6607	98.5675	0.00
28/09/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5798	5583	5798	5583	0.00
28/09/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	24896	25588	24896	25588	0.00
28/09/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	18654	18178	18654	18178	0.00
28/09/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	11661	12069	11661	12069	0.00
28/09/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	587	552	587	552	0.00
28/09/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	24935	25832	24935	25832	0.00
28/09/2007	R207 On 07-February-08			Bond Future	8.0100	8.0080	94.7946	94.7946	0.00
28/09/2007	R207 On 02-May-08			Bond Future	7.9600	7.9570	96.9177	96.9177	0.00
28/09/2007	R207 On 01-November-07			Bond Future	8.0700	8.0740	95.9120	95.9120	0.00
28/09/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6347	6403	6347	6403	0.00
28/09/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	44414	44470	44414	44470	0.00
28/09/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	35140	35190	35140	35190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	14196	14246	14196	14246	0.00
28/09/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	463	498	463	498	0.00
28/09/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	43897	43932	43897	43932	0.00
28/09/2007	R209 On 07-February-08			Bond Future	7.5600	7.5360	87.1553	87.3591	659.00
28/09/2007	R209 On 02-May-08			Bond Future	7.5100	7.4920	85.9696	86.1748	0.00
28/09/2007	R209 On 01-November-07			Bond Future	7.6100	7.5890	84.9042	85.1063	0.00
28/09/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7123	7612	7123	7612	0.00
28/09/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	66842	65293	66842	65293	0.00
28/09/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	46822	48198	46822	48198	0.00
28/09/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	23001	22326	23001	22326	0.00
28/09/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	345	441	345	441	0.00
28/09/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	65576	63651	65576	63651	0.00
28/09/2007	TRT1 On 07-February-08			Index Future	262.8600	262.7710	262.8590	262.7710	0.00
28/09/2007	TRT1 On 01-November-07			Index Future	255.9700	255.8790	255.9650	255.8790	400.00