



Derivatives Monthly Statistics Report

For October 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2007	\$ / R On 17-March-08			Currency Future	7.0600	7.0717	7.0568	7.0717	8,614.00
01/10/2007	\$ / R On 13-June-08			Currency Future	7.1600	7.1767	7.1616	7.1767	0.00
01/10/2007	\$ / R On 14-December-07			Currency Future	6.9600	6.9723	6.9569	6.9723	24,524.00
01/10/2007	ALBI On 07-February-08			Index Future	265.3100	265.2650	265.3120	265.2650	0.00
01/10/2007	ALBI On 02-May-08			Index Future	271.6000	271.5760	271.5960	271.5760	0.00
01/10/2007	ALBI On 07-August-08			Index Future	277.8800	277.8870	277.8800	277.8870	0.00
01/10/2007	ALBI On 01-November-07			Index Future	258.2000	258.1550	258.2000	258.1550	0.00
01/10/2007	ALBI On 06-November-08			Index Future	284.1600	284.1980	284.1640	284.1980	0.00
01/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	115563	115250	115563	115250	0.00
01/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2443	2600	2443	2600	0.00
01/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	82125	82209	82125	82209	0.00
01/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	16165	16449	16165	16449	0.00
01/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	138683	138884	138683	138884	0.00
01/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	9883	10014	9883	10014	0.00
01/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	44434	44432	44434	44432	0.00
01/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	2434	2882	2434	2882	0.00
01/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	197779	198178	197779	198178	0.00
01/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	6139	6198	6139	6198	0.00
01/10/2007	CRD1 On 07-February-08			Index Future	113.7800	113.7370	113.7800	113.7370	0.00
01/10/2007	CRD1 On 01-November-07			Index Future	110.8000	110.7540	110.7960	110.7540	8.00
01/10/2007	GOVI On 07-February-08			jGovi	266.0600	266.0540	266.0640	266.0540	4.00
01/10/2007	GOVI On 02-May-08			jGovi	272.7800	272.7700	272.7800	272.7700	0.00
01/10/2007	GOVI On 01-November-07			jGovi	259.0900	259.0765	259.0860	259.0765	60.00

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01/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	30184	30406	30184	30406	0.00
01/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	19544	19866	19544	19866	0.00
01/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	99005	99124	99005	99124	0.00
01/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	11205	11424	11205	11424	0.00
01/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	258	340	258	340	0.00
01/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	59398	59575	59398	59575	0.00
01/10/2007	ILBI On 07-February-08			Index Future	289.3800	289.8670	289.3820	289.8670	0.00
01/10/2007	ILBI On 01-November-07			Index Future	281.6300	282.0980	281.6250	282.0980	0.00
01/10/2007	J153 On 31-August-10			jSwap	9.9000	9.8690	0.0614	0.0605	0.00
01/10/2007	J157 On 15-September-15			jSwap	9.3300	9.2970	0.0045	0.0026	0.00
01/10/2007	J186 On 21-December-26			jSwap	8.4700	8.4390	0.0916	0.0889	0.00
01/10/2007	J201 On 22-December-14			jSwap	9.4000	9.3790	0.1028	0.1014	0.00
01/10/2007	J203 On 15-September-17			jSwap	9.1900	9.1490	0.1082	0.1057	0.00
01/10/2007	J204 On 21-December-18			jSwap	9.1000	9.0640	0.1139	0.1117	0.00
01/10/2007	J207 On 15-January-20			jSwap	8.9900	8.9620	0.0739	0.0717	0.00
01/10/2007	JBAR On 21-December-05			jBar	10.3000	10.2130	10.2960	10.2130	0.00
01/10/2007	JFRA On 07-February-08			jFra	10.3700	10.3090	0.0252	0.0251	0.00
01/10/2007	JFRA On 02-May-08			jFra	10.3500	10.2970	0.0268	0.0266	0.00
01/10/2007	JFRA On 07-August-08			jFra	10.2200	10.1660	0.0248	0.0247	0.00
01/10/2007	JFRA On 01-November-07			jFra	10.3000	10.2660	0.0269	0.0268	0.00
01/10/2007	JFRA On 06-November-08			jFra	10.0000	9.9410	0.0243	0.0242	0.00
01/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15646	15709	15646	15709	0.00
01/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8644	8826	8644	8826	0.00
01/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15400	15435	15400	15435	0.00
01/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15142	15322	15142	15322	0.00
01/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18375	18400	18375	18400	0.00
01/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18448	18604	18448	18604	0.00
01/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7318	7227	7318	7227	0.00
01/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
01/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20640	20644	20640	20644	0.00
01/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21238	21395	21238	21395	0.00
01/10/2007	JN02 On 07-February-08			jNote	9.8800	9.8370	0.1764	0.1758	0.00
01/10/2007	JN02 On 02-May-08			jNote	9.7200	9.6860	0.1753	0.1748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2007	JN02 On 01-November-07			jNote	10.0200	9.9770	0.1803	0.1797	0.00
01/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21208	20851	21208	20851	0.00
01/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5559	5891	5559	5891	0.00
01/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13627	13453	13627	13453	0.00
01/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17096	17541	17096	17541	0.00
01/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19008	18508	19008	18508	0.00
01/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	704	915	704	915	0.00
01/10/2007	JN05 On 07-February-08			jNote	9.3500	9.3370	0.3684	0.3680	0.00
01/10/2007	JN05 On 02-May-08			jNote	9.2700	9.2560	0.3660	0.3657	0.00
01/10/2007	JN05 On 01-November-07			jNote	9.4400	9.4230	0.3709	0.3705	0.00
01/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	20035	19714	20035	19714	0.00
01/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6094	6434	6094	6434	0.00
01/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11833	11707	11833	11707	0.00
01/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19425	19859	19425	19859	0.00
01/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	18101	17670	18101	17670	0.00
01/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	816	1041	816	1041	0.00
01/10/2007	JN10 On 07-February-08			jNote	8.9800	8.9450	0.5821	0.5804	0.00
01/10/2007	JN10 On 02-May-08			jNote	8.9100	8.8740	0.5801	0.5785	0.00
01/10/2007	JN10 On 01-November-07			jNote	9.0600	9.0180	0.5857	0.5839	0.00
01/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	11352	10315	11352	10315	0.00
01/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12391	13886	12391	13886	0.00
01/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	13209	12261	13209	12261	0.00
01/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	17604	19080	17604	19080	0.00
01/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	7906	6684	7906	6684	0.00
01/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4094	5520	4094	5520	0.00
01/10/2007	JROD On 31-January-08			jRod	10.0800	10.0580	0.0105	0.0109	0.00
01/10/2007	JROD On 29-February-08			jRod	10.2800	10.2560	0.0113	0.0116	0.00
01/10/2007	JROD On 31-March-08			jRod	10.4100	10.4010	0.0120	0.0124	0.00
01/10/2007	JROD On 31-October-07			jRod	9.6700	9.6660	0.0044	0.0049	0.00
01/10/2007	JROD On 30-November-07			jRod	9.9800	9.9620	0.0051	0.0055	0.00
01/10/2007	JROD On 31-December-07			jRod	10.2700	10.2290	0.0059	0.0063	0.00
01/10/2007	OTH1 On 07-February-08			Index Future	260.9200	261.0980	260.9150	261.0980	0.00
01/10/2007	OTH1 On 01-November-07			Index Future	254.0700	254.2500	254.0730	254.2500	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
01/10/2007	R153 On 07-February-08			Bond Future	8.7900	8.8070	115.3358	115.2884	6,220.00
01/10/2007	R153 On 02-May-08			Bond Future	8.6900	8.7100	111.2523	111.2088	0.00
01/10/2007	R153 On 01-November-07			Bond Future	8.9000	8.9180	112.3927	112.3407	1,340.00
01/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	322	32	322	32	0.00
01/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1605	165	1605	165	0.00
01/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1275	126	1275	126	0.00
01/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	604	63	604	63	0.00
01/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	15	2	15	2	0.00
01/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1717	177	1717	177	0.00
01/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	192	19	192	19	0.00
01/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2079	212	2079	212	0.00
01/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2	0	2	0	0.00
01/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2369	242	2369	242	0.00
01/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	107	11	107	11	0.00
01/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2602	265	2602	265	0.00
01/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3037	309	3037	309	0.00
01/10/2007	R157 On 07-February-08			Bond Future	8.1900	8.1760	135.1438	135.2100	358.00
01/10/2007	R157 On 02-May-08			Bond Future	8.1400	8.1290	131.1568	131.2215	0.00
01/10/2007	R157 On 01-November-07			Bond Future	8.2500	8.2390	131.8276	131.8955	266.00
01/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	821	86	821	86	0.00
01/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3748	372	3748	372	0.00
01/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3461	352	3461	352	0.00
01/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1156	115	1156	115	0.00
01/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	923	100	923	100	35.00
01/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	916	93	916	93	0.00
01/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	1995	208	1995	208	75.00
01/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	307	33	307	33	0.00
01/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3413	349	3413	349	0.00
01/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	72	8	72	8	50.00
01/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4577	464	4577	464	0.00
01/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	708	70	708	70	0.00
01/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	72	9	72	9	0.00

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01/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3518	347	3518	347	0.00
01/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	451	48	451	48	0.00
01/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5095	506	5095	506	0.00
01/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	11	2	11	2	0.00
01/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5228	517	5228	517	0.00
01/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	227	24	227	24	0.00
01/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6618	657	6618	657	0.00
01/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	11	2	11	2	0.00
01/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5228	517	5228	517	0.00
01/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1	0	1	0	0.00
01/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	7021	695	7021	695	0.00
01/10/2007	R186 On 07-February-08			Bond Future	7.9200	7.8980	126.5672	126.7977	0.00
01/10/2007	R186 On 02-May-08			Bond Future	7.8700	7.8510	129.4094	129.6398	0.00
01/10/2007	R186 On 01-November-07			Bond Future	7.9800	7.9570	128.4814	128.7118	0.00
01/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2305	24378	2305	24378	0.00
01/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4261	41635	4261	41635	0.00
01/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4588	47477	4588	47477	0.00
01/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3117	30462	3117	30462	0.00
01/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	146	1975	146	1975	0.00
01/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5820	56413	5820	56413	0.00
01/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1335	14327	1335	14327	0.00
01/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6289	61554	6289	61554	0.00
01/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	701	7652	701	7652	0.00
01/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8758	85914	8758	85914	0.00
01/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	22	359	22	359	0.00
01/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	8826	86094	8826	86094	0.00
01/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	2	41	2	41	0.00
01/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	12049	118204	12049	118204	0.00
01/10/2007	R196 On 07-February-08			Bond Future	8.9700	8.9030	105.5525	105.6205	0.00
01/10/2007	R196 On 02-May-08			Bond Future	8.7800	8.6390	102.7803	102.8877	0.00
01/10/2007	R196 On 01-November-07			Bond Future	9.2500	9.2230	102.7323	102.7665	0.00
01/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	301	3347	301	3347	0.00
01/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	520	4856	520	4856	0.00

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01/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	457	5239	457	5239	0.00
01/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	284	2433	284	2433	0.00
01/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	23	310	23	310	0.00
01/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	638	6119	638	6119	0.00
01/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	211	2377	211	2377	0.00
01/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	677	6360	677	6360	0.00
01/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	5	78	5	78	0.00
01/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	929	8976	929	8976	0.00
01/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	142	1626	142	1626	0.00
01/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	856	8091	856	8091	0.00
01/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1	15	1	15	0.00
01/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1235	12015	1235	12015	0.00
01/10/2007	R201 On 07-February-08			Bond Future	8.1900	8.1790	104.1480	104.2006	0.00
01/10/2007	R201 On 02-May-08			Bond Future	8.1200	8.1080	106.4721	106.5236	0.00
01/10/2007	R201 On 01-November-07			Bond Future	8.2800	8.2670	105.7903	105.8442	91.00
01/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	667	7	667	7	0.00
01/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3011	30	3011	30	0.00
01/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2833	29	2833	29	0.00
01/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	890	9	890	9	0.00
01/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	61	1	61	1	0.00
01/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2951	29	2951	29	0.00
01/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	10	0	10	0	0.00
01/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4306	43	4306	43	0.00
01/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	371	4	371	4	0.00
01/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4079	41	4079	41	0.00
01/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1	0	1	0	0.00
01/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5727	57	5727	57	0.00
01/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	189	2	189	2	0.00
01/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5284	53	5284	53	0.00
01/10/2007	R203 On 07-February-08			Bond Future	8.1000	8.0910	104.3681	104.4344	0.00
01/10/2007	R203 On 02-May-08			Bond Future	8.0400	8.0320	102.5211	102.5866	0.00
01/10/2007	R203 On 01-November-07			Bond Future	8.1700	8.1630	101.6761	101.7432	0.00
01/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	536	5656	536	5656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4620	45834	4620	45834	0.00
01/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2837	28917	2837	28917	0.00
01/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1487	14762	1487	14762	0.00
01/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	19	276	19	276	0.00
01/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4667	46080	4667	46080	0.00
01/10/2007	R204 On 07-February-08			Bond Future	8.0800	8.0750	100.6067	100.6067	38.00
01/10/2007	R204 On 02-May-08			Bond Future	8.0200	8.0200	102.8606	102.8606	0.00
01/10/2007	R204 On 01-November-07			Bond Future	8.1400	8.1440	101.9610	101.9610	0.00
01/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1095	112	1095	112	0.00
01/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5300	533	5300	533	0.00
01/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3142	316	3142	316	0.00
01/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1536	155	1536	155	0.00
01/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	118	14	118	14	0.00
01/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4887	491	4887	491	0.00
01/10/2007	R206 On 07-February-08			Bond Future	8.1800	8.1660	97.4428	97.4881	0.00
01/10/2007	R206 On 02-May-08			Bond Future	8.1000	8.0910	99.6138	99.6579	0.00
01/10/2007	R206 On 01-November-07			Bond Future	8.2700	8.2640	98.6141	98.6607	0.00
01/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	554	5798	554	5798	0.00
01/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2509	24896	2509	24896	0.00
01/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1830	18654	1830	18654	0.00
01/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1175	11661	1175	11661	0.00
01/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	45	587	45	587	0.00
01/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2526	24935	2526	24935	0.00
01/10/2007	R207 On 07-February-08			Bond Future	8.0200	8.0080	94.7216	94.7946	0.00
01/10/2007	R207 On 02-May-08			Bond Future	7.9700	7.9570	96.8452	96.9177	0.00
01/10/2007	R207 On 01-November-07			Bond Future	8.0800	8.0740	95.8386	95.9120	0.00
01/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	601	6347	601	6347	0.00
01/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4481	44414	4481	44414	0.00
01/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3452	35140	3452	35140	0.00
01/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1430	14196	1430	14196	0.00
01/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	33	463	33	463	0.00
01/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4450	43897	4450	43897	0.00
01/10/2007	R209 On 07-February-08			Bond Future	7.5900	7.5560	86.8511	87.1553	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
01/10/2007	R209 On 02-May-08			Bond Future	7.5400	7.5120	85.6633	85.9696	0.00
01/10/2007	R209 On 01-November-07			Bond Future	7.6400	7.6090	84.6024	84.9042	0.00
01/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	633	71	633	71	0.00
01/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6909	668	6909	668	0.00
01/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4469	468	4469	468	0.00
01/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2393	230	2393	230	0.00
01/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	20	4	20	4	0.00
01/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6845	656	6845	656	0.00
01/10/2007	TRT1 On 07-February-08			Index Future	262.8600	262.8590	262.8640	262.8590	0.00
01/10/2007	TRT1 On 01-November-07			Index Future	255.9700	255.9650	255.9700	255.9650	400.00
02/10/2007	\$ / R On 17-March-08			Currency Future	7.1000	7.0568	7.1025	7.0568	8,614.00
02/10/2007	\$ / R On 13-June-08			Currency Future	7.2100	7.1616	7.2059	7.1616	0.00
02/10/2007	\$ / R On 14-December-07			Currency Future	7.0000	6.9569	7.0026	6.9569	24,474.00
02/10/2007	£ / R On 17-March-08			Currency Future	14.4300	0.0000	14.4345	0.0000	0.00
02/10/2007	£ / R On 13-June-08			Currency Future	14.6100	0.0000	14.6063	0.0000	0.00
02/10/2007	£ / R On 14-December-07			Currency Future	14.2700	0.0000	14.2662	0.0000	0.00
02/10/2007	€ / R On 17-March-08			Currency Future	10.0700	0.0000	10.0734	0.0000	0.00
02/10/2007	€ / R On 13-June-08			Currency Future	10.2200	0.0000	10.2248	0.0000	0.00
02/10/2007	€ / R On 14-December-07			Currency Future	9.9200	0.0000	9.9235	0.0000	0.00
02/10/2007	ALBI On 07-February-08			Index Future	265.0800	265.3120	265.0750	265.3120	0.00
02/10/2007	ALBI On 02-May-08			Index Future	271.4200	271.5960	271.4210	271.5960	0.00
02/10/2007	ALBI On 07-August-08			Index Future	278.9700	277.8800	278.9720	277.8800	0.00
02/10/2007	ALBI On 01-November-07			Index Future	257.9400	258.2000	257.9370	258.2000	0.00
02/10/2007	ALBI On 06-November-08			Index Future	286.5200	284.1640	286.5230	284.1640	0.00
02/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	113320	115563	113320	115563	0.00
02/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2570	2443	2570	2443	0.00
02/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	80746	82125	80746	82125	0.00
02/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	16536	16165	16536	16165	0.00
02/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	148063	138683	148063	138683	0.00
02/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	8343	9883	8343	9883	0.00
02/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	42025	44434	42025	44434	0.00
02/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	2655	2434	2655	2434	0.00
02/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	219558	197779	219558	197779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4328	6139	4328	6139	0.00
02/10/2007	CRD1 On 07-February-08			Index Future	113.7000	113.7800	113.6970	113.7800	0.00
02/10/2007	CRD1 On 01-November-07			Index Future	110.7200	110.7960	110.7160	110.7960	8.00
02/10/2007	GOVI On 07-February-08			jGovi	265.7400	266.0640	265.7410	266.0640	4.00
02/10/2007	GOVI On 02-May-08			jGovi	272.4500	272.7800	272.4500	272.7800	0.00
02/10/2007	GOVI On 01-November-07			jGovi	258.7700	259.0860	258.7730	259.0860	60.00
02/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	28271	30184	28271	30184	0.00
02/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	20861	19544	20861	19544	0.00
02/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	96282	99005	96282	99005	0.00
02/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	11782	11205	11782	11205	0.00
02/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	173	258	173	258	0.00
02/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	62443	59398	62443	59398	0.00
02/10/2007	ILBI On 07-February-08			Index Future	290.0600	289.3820	290.0560	289.3820	0.00
02/10/2007	ILBI On 01-November-07			Index Future	282.2500	281.6250	282.2450	281.6250	0.00
02/10/2007	J153 On 31-August-10			jSwap	9.9200	9.9030	0.0620	0.0614	0.00
02/10/2007	J157 On 15-September-15			jSwap	9.3500	9.3310	0.0056	0.0045	0.00
02/10/2007	J186 On 21-December-26			jSwap	8.5000	8.4690	0.0941	0.0916	0.00
02/10/2007	J201 On 22-December-14			jSwap	9.4200	9.4040	0.1038	0.1028	0.00
02/10/2007	J203 On 15-September-17			jSwap	9.2000	9.1890	0.1091	0.1082	0.00
02/10/2007	J204 On 21-December-18			jSwap	9.1200	9.0960	0.1154	0.1139	0.00
02/10/2007	J207 On 15-January-20			jSwap	9.0200	8.9920	0.0758	0.0739	0.00
02/10/2007	JBAR On 21-December-05			jBar	10.3200	10.2960	10.3170	10.2960	0.00
02/10/2007	JFRA On 07-February-08			jFra	10.3900	10.3700	0.0252	0.0252	0.00
02/10/2007	JFRA On 02-May-08			jFra	10.3700	10.3520	0.0268	0.0268	0.00
02/10/2007	JFRA On 07-August-08			jFra	10.2400	10.2200	0.0249	0.0248	0.00
02/10/2007	JFRA On 01-November-07			jFra	10.3200	10.3010	0.0270	0.0269	0.00
02/10/2007	JFRA On 06-November-08			jFra	10.0300	10.0040	0.0244	0.0243	0.00
02/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15636	15646	15636	15646	0.00
02/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8576	8644	8576	8644	0.00
02/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15388	15400	15388	15400	0.00
02/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15082	15142	15082	15142	0.00
02/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18363	18375	18363	18375	0.00
02/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18400	18448	18400	18448	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7365	7318	7365	7318	0.00
02/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
02/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20647	20640	20647	20640	0.00
02/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21177	21238	21177	21238	0.00
02/10/2007	JN02 On 07-February-08			jNote	9.9000	9.8760	0.1768	0.1764	0.00
02/10/2007	JN02 On 02-May-08			jNote	9.7400	9.7200	0.1757	0.1753	0.00
02/10/2007	JN02 On 01-November-07			jNote	10.0400	10.0170	0.1806	0.1803	0.00
02/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21441	21208	21441	21208	0.00
02/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5403	5559	5403	5559	0.00
02/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13781	13627	13781	13627	0.00
02/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16836	17096	16836	17096	0.00
02/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19255	19008	19255	19008	0.00
02/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	631	704	631	704	0.00
02/10/2007	JN05 On 07-February-08			jNote	9.3600	9.3540	0.3687	0.3684	0.00
02/10/2007	JN05 On 02-May-08			jNote	9.2800	9.2700	0.3663	0.3660	0.00
02/10/2007	JN05 On 01-November-07			jNote	9.4500	9.4400	0.3712	0.3709	0.00
02/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	20232	20035	20232	20035	0.00
02/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	5941	6094	5941	6094	0.00
02/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11962	11833	11962	11833	0.00
02/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19159	19425	19159	19425	0.00
02/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	18400	18101	18400	18101	0.00
02/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	728	816	728	816	0.00
02/10/2007	JN10 On 07-February-08			jNote	9.0000	8.9840	0.5829	0.5821	0.00
02/10/2007	JN10 On 02-May-08			jNote	8.9300	8.9110	0.5810	0.5801	0.00
02/10/2007	JN10 On 01-November-07			jNote	9.0800	9.0590	0.5864	0.5857	0.00
02/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	11843	11352	11843	11352	0.00
02/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	11780	12391	11780	12391	0.00
02/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	13734	13209	13734	13209	0.00
02/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	16892	17604	16892	17604	0.00
02/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	8451	7906	8451	7906	0.00
02/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3607	4094	3607	4094	0.00
02/10/2007	JROD On 31-January-08			jRod	10.0900	10.0840	0.0106	0.0105	0.00
02/10/2007	JROD On 29-February-08			jRod	10.2800	10.2780	0.0113	0.0113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2007	JROD On 31-March-08			jRod	10.4100	10.4140	0.0120	0.0120	0.00
02/10/2007	JROD On 31-October-07			jRod	9.6600	9.6650	0.0044	0.0044	0.00
02/10/2007	JROD On 30-November-07			jRod	9.9900	9.9810	0.0051	0.0051	0.00
02/10/2007	JROD On 31-December-07			jRod	10.2900	10.2720	0.0060	0.0059	0.00
02/10/2007	OTH1 On 07-February-08			Index Future	260.4100	260.9150	260.4090	260.9150	0.00
02/10/2007	OTH1 On 01-November-07			Index Future	253.5800	254.0730	253.5800	254.0730	12.00
02/10/2007	R153 On 07-February-08			Bond Future	8.8000	8.7870	115.3121	115.3358	6,220.00
02/10/2007	R153 On 02-May-08			Bond Future	8.7000	8.6900	111.2306	111.2523	0.00
02/10/2007	R153 On 01-November-07			Bond Future	8.9100	8.8980	112.3667	112.3927	1,340.00
02/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	313	322	313	322	0.00
02/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1619	1605	1619	1605	0.00
02/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1260	1275	1260	1275	0.00
02/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	610	604	610	604	0.00
02/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	13	15	13	15	0.00
02/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1740	1717	1740	1717	0.00
02/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	186	192	186	192	0.00
02/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2096	2079	2096	2079	0.00
02/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2	2	2	2	0.00
02/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2395	2369	2395	2369	0.00
02/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	103	107	103	107	0.00
02/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2622	2602	2622	2602	0.00
02/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3063	3037	3063	3037	0.00
02/10/2007	R157 On 07-February-08			Bond Future	8.2100	8.1860	135.0116	135.1438	3,580.00
02/10/2007	R157 On 02-May-08			Bond Future	8.1600	8.1390	131.0277	131.1568	0.00
02/10/2007	R157 On 01-November-07			Bond Future	8.2700	8.2490	131.6920	131.8276	2,660.00
02/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	778	821	778	821	0.00
02/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3837	3748	3837	3748	0.00
02/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3370	3461	3370	3461	0.00
02/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1194	1156	1194	1156	0.00
02/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	841	923	841	923	350.00
02/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	970	916	970	916	0.00
02/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	1880	1995	1880	1995	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	327	307	327	307	0.00
02/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3282	3413	3282	3413	0.00
02/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	76	72	76	72	50.00
02/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4474	4577	4474	4577	0.00
02/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	733	708	733	708	0.00
02/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	59	72	59	72	0.00
02/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3639	3518	3639	3518	0.00
02/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	424	451	424	451	0.00
02/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5200	5095	5200	5095	0.00
02/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8	11	8	11	0.00
02/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5361	5228	5361	5228	0.00
02/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	211	227	211	227	0.00
02/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6734	6618	6734	6618	0.00
02/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8	11	8	11	0.00
02/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5361	5228	5361	5228	0.00
02/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
02/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	7156	7021	7156	7021	0.00
02/10/2007	R186 On 07-February-08			Bond Future	7.9600	7.9180	126.1081	126.5672	0.00
02/10/2007	R186 On 02-May-08			Bond Future	7.9100	7.8710	128.9505	129.4094	0.00
02/10/2007	R186 On 01-November-07			Bond Future	8.0200	7.9770	128.0226	128.4814	0.00
02/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2107	2305	2107	2305	0.00
02/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4523	4261	4523	4261	0.00
02/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4319	4588	4319	4588	0.00
02/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3307	3117	3307	3117	0.00
02/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	104	146	104	146	0.00
02/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	6237	5820	6237	5820	0.00
02/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1201	1335	1201	1335	0.00
02/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6613	6289	6613	6289	0.00
02/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	619	701	619	701	0.00
02/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9135	8758	9135	8758	0.00
02/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	14	22	14	22	0.00
02/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	9277	8826	9277	8826	0.00
02/10/2007	R186 On 01-November-07	7.00	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
02/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	12507	12049	12507	12049	0.00
02/10/2007	R196 On 07-February-08			Bond Future	8.9900	8.9720	105.5397	105.5525	0.00
02/10/2007	R196 On 02-May-08			Bond Future	8.7900	8.7770	102.7733	102.7803	0.00
02/10/2007	R196 On 01-November-07			Bond Future	9.2700	9.2510	102.7103	102.7323	0.00
02/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	294	301	294	301	0.00
02/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	526	520	526	520	0.00
02/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	452	457	452	457	0.00
02/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	286	284	286	284	0.00
02/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	19	23	19	23	0.00
02/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	657	638	657	638	0.00
02/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	205	211	205	211	0.00
02/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	684	677	684	677	0.00
02/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	4	5	4	5	0.00
02/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	950	929	950	929	0.00
02/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	137	142	137	142	0.00
02/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	865	856	865	856	0.00
02/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1	1	1	1	0.00
02/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1257	1235	1257	1235	0.00
02/10/2007	R201 On 07-February-08			Bond Future	8.2100	8.1890	104.0428	104.1480	0.00
02/10/2007	R201 On 02-May-08			Bond Future	8.1400	8.1180	106.3692	106.4721	0.00
02/10/2007	R201 On 01-November-07			Bond Future	8.3000	8.2770	105.6826	105.7903	910.00
02/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	633	667	633	667	0.00
02/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3082	3011	3082	3011	0.00
02/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2760	2833	2760	2833	0.00
02/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	919	890	919	890	0.00
02/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	50	61	50	61	0.00
02/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	3047	2951	3047	2951	0.00
02/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	8	10	8	10	0.00
02/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4411	4306	4411	4306	0.00
02/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	349	371	349	371	0.00
02/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4162	4079	4162	4079	0.00
02/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
02/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5835	5727	5835	5727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	176	189	176	189	0.00
02/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5376	5284	5376	5284	0.00
02/10/2007	R203 On 07-February-08			Bond Future	8.1200	8.1010	104.2358	104.3681	0.00
02/10/2007	R203 On 02-May-08			Bond Future	8.0600	8.0420	102.3903	102.5211	0.00
02/10/2007	R203 On 01-November-07			Bond Future	8.1900	8.1730	101.5422	101.6761	0.00
02/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	504	536	504	536	0.00
02/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4721	4620	4721	4620	0.00
02/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2753	2837	2753	2837	0.00
02/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1534	1487	1534	1487	0.00
02/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	15	19	15	19	0.00
02/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4796	4667	4796	4667	0.00
02/10/2007	R204 On 07-February-08			Bond Future	8.1000	8.0750	100.4645	100.6067	380.00
02/10/2007	R204 On 02-May-08			Bond Future	8.0400	8.0200	102.7196	102.8606	0.00
02/10/2007	R204 On 01-November-07			Bond Future	8.1600	8.1440	101.8176	101.9610	0.00
02/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1047	1095	1047	1095	0.00
02/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5395	5300	5395	5300	0.00
02/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3050	3142	3050	3142	0.00
02/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1585	1536	1585	1536	0.00
02/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	100	118	100	118	0.00
02/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	5012	4887	5012	4887	0.00
02/10/2007	R206 On 07-February-08			Bond Future	8.2000	8.1760	97.3522	97.4428	0.00
02/10/2007	R206 On 02-May-08			Bond Future	8.1200	8.1010	99.5255	99.6138	0.00
02/10/2007	R206 On 01-November-07			Bond Future	8.2900	8.2740	98.5209	98.6141	0.00
02/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	525	554	525	554	0.00
02/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2571	2509	2571	2509	0.00
02/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1776	1830	1776	1830	0.00
02/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1209	1175	1209	1175	0.00
02/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	36	45	36	45	0.00
02/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2611	2526	2611	2526	0.00
02/10/2007	R207 On 07-February-08			Bond Future	8.0500	8.0180	94.5032	94.7216	0.00
02/10/2007	R207 On 02-May-08			Bond Future	8.0000	7.9670	96.6281	96.8452	0.00
02/10/2007	R207 On 01-November-07			Bond Future	8.1100	8.0840	95.6189	95.8386	0.00
02/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	549	601	549	601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4647	4481	4647	4481	0.00
02/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3307	3452	3307	3452	0.00
02/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1503	1430	1503	1430	0.00
02/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	24	33	24	33	0.00
02/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4660	4450	4660	4450	0.00
02/10/2007	R209 On 07-February-08			Bond Future	7.6300	7.5860	86.4481	86.8511	6,590.00
02/10/2007	R209 On 02-May-08			Bond Future	7.5800	7.5420	85.2577	85.6633	0.00
02/10/2007	R209 On 01-November-07			Bond Future	7.6800	7.6390	84.2028	84.6024	0.00
02/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	556	633	556	633	0.00
02/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7235	6909	7235	6909	0.00
02/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4214	4469	4214	4469	0.00
02/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2544	2393	2544	2393	0.00
02/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	12	20	12	20	0.00
02/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7237	6845	7237	6845	0.00
02/10/2007	TRT1 On 07-February-08			Index Future	262.5400	262.8640	262.5400	262.8640	0.00
02/10/2007	TRT1 On 01-November-07			Index Future	255.6600	255.9700	255.6560	255.9700	400.00
03/10/2007	\$ / R On 17-March-08			Currency Future	7.0600	7.1025	7.0602	7.1025	11,116.00
03/10/2007	\$ / R On 13-June-08			Currency Future	7.1600	7.2059	7.1634	7.2059	0.00
03/10/2007	\$ / R On 14-December-07			Currency Future	6.9600	7.0026	6.9620	7.0026	24,429.00
03/10/2007	£ / R On 17-March-08			Currency Future	14.3200	14.4345	14.3227	14.4345	0.00
03/10/2007	£ / R On 13-June-08			Currency Future	14.5000	14.6063	14.4964	14.6063	0.00
03/10/2007	£ / R On 14-December-07			Currency Future	14.1600	14.2662	14.1574	14.2662	0.00
03/10/2007	€ / R On 17-March-08			Currency Future	10.0100	10.0734	10.0117	10.0734	0.00
03/10/2007	€ / R On 13-June-08			Currency Future	10.1600	10.2248	10.1641	10.2248	0.00
03/10/2007	€ / R On 14-December-07			Currency Future	9.8600	9.9235	9.8632	9.9235	0.00
03/10/2007	ALBI On 07-February-08			Index Future	265.5400	265.0750	265.5400	265.0750	0.00
03/10/2007	ALBI On 02-May-08			Index Future	271.8900	271.4210	271.8890	271.4210	0.00
03/10/2007	ALBI On 07-August-08			Index Future	279.4400	278.9720	279.4370	278.9720	0.00
03/10/2007	ALBI On 01-November-07			Index Future	258.2700	257.9370	258.2670	257.9370	166.00
03/10/2007	ALBI On 06-November-08			Index Future	286.9900	286.5230	286.9850	286.5230	0.00
03/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	117612	113320	117612	113320	0.00
03/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2212	2570	2212	2570	0.00
03/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	84170	80746	84170	80746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	15280	16536	15280	16536	0.00
03/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	152095	148063	152095	148063	0.00
03/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	7725	8343	7725	8343	0.00
03/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	44771	42025	44771	42025	0.00
03/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	2101	2655	2101	2655	0.00
03/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	223866	219558	223866	219558	0.00
03/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4016	4328	4016	4328	0.00
03/10/2007	CRD1 On 07-February-08			Index Future	113.8600	113.6970	113.8620	113.6970	0.00
03/10/2007	CRD1 On 01-November-07			Index Future	110.8800	110.7160	110.8770	110.7160	8.00
03/10/2007	GOVI On 07-February-08			jGovi	266.2400	265.7410	266.2440	265.7410	4.00
03/10/2007	GOVI On 02-May-08			jGovi	272.9700	272.4500	272.9670	272.4500	0.00
03/10/2007	GOVI On 01-November-07			jGovi	259.2700	258.7730	259.2650	258.7730	60.00
03/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	31039	28271	31039	28271	0.00
03/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	18599	20861	18599	20861	0.00
03/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	100391	96282	100391	96282	0.00
03/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	10721	11782	10721	11782	0.00
03/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	247	173	247	173	0.00
03/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	57597	62443	57597	62443	0.00
03/10/2007	ILBI On 07-February-08			Index Future	290.1700	290.0560	290.1660	290.0560	0.00
03/10/2007	ILBI On 01-November-07			Index Future	282.3500	282.2450	282.3450	282.2450	0.00
03/10/2007	J153 On 31-August-10			jSwap	9.8800	9.9240	0.0610	0.0620	0.00
03/10/2007	J157 On 15-September-15			jSwap	9.3000	9.3520	0.0030	0.0056	0.00
03/10/2007	J186 On 21-December-26			jSwap	8.4600	8.4970	0.0905	0.0941	0.00
03/10/2007	J201 On 22-December-14			jSwap	9.3800	9.4240	0.1015	0.1038	0.00
03/10/2007	J203 On 15-September-17			jSwap	9.1600	9.2040	0.1067	0.1091	0.00
03/10/2007	J204 On 21-December-18			jSwap	9.0800	9.1170	0.1130	0.1154	0.00
03/10/2007	J207 On 15-January-20			jSwap	8.9800	9.0180	0.0733	0.0758	0.00
03/10/2007	JBAR On 21-December-05			jBar	10.3300	10.3170	10.3290	10.3170	0.00
03/10/2007	JFRA On 07-February-08			jFra	10.3800	10.3900	0.0252	0.0252	0.00
03/10/2007	JFRA On 02-May-08			jFra	10.3500	10.3710	0.0268	0.0268	0.00
03/10/2007	JFRA On 07-August-08			jFra	10.2100	10.2350	0.0248	0.0249	0.00
03/10/2007	JFRA On 01-November-07			jFra	10.3300	10.3190	0.0270	0.0270	0.00
03/10/2007	JFRA On 06-November-08			jFra	9.9700	10.0320	0.0242	0.0244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15571	15636	15571	15636	0.00
03/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8545	8576	8545	8576	0.00
03/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15325	15388	15325	15388	0.00
03/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15074	15082	15074	15082	0.00
03/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18299	18363	18299	18363	0.00
03/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18406	18400	18406	18400	0.00
03/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7393	7365	7393	7365	0.00
03/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
03/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20548	20647	20548	20647	0.00
03/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21229	21177	21229	21177	0.00
03/10/2007	JN02 On 07-February-08			jNote	9.8600	9.8980	0.1761	0.1768	0.00
03/10/2007	JN02 On 02-May-08			jNote	9.6900	9.7430	0.1749	0.1757	0.00
03/10/2007	JN02 On 01-November-07			jNote	10.0100	10.0350	0.1801	0.1806	0.00
03/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20894	21441	20894	21441	0.00
03/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5582	5403	5582	5403	0.00
03/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13341	13781	13341	13781	0.00
03/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17283	16836	17283	16836	0.00
03/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18747	19255	18747	19255	0.00
03/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	641	631	641	631	0.00
03/10/2007	JN05 On 07-February-08			jNote	9.3100	9.3630	0.3670	0.3687	0.00
03/10/2007	JN05 On 02-May-08			jNote	9.2300	9.2800	0.3646	0.3663	0.00
03/10/2007	JN05 On 01-November-07			jNote	9.4100	9.4500	0.3697	0.3712	0.00
03/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	18855	20232	18855	20232	0.00
03/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6559	5941	6559	5941	0.00
03/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11054	11962	11054	11962	0.00
03/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	20395	19159	20395	19159	0.00
03/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	16808	18400	16808	18400	0.00
03/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	888	728	888	728	0.00
03/10/2007	JN10 On 07-February-08			jNote	8.9600	9.0010	0.5813	0.5829	0.00
03/10/2007	JN10 On 02-May-08			jNote	8.8900	8.9300	0.5793	0.5810	0.00
03/10/2007	JN10 On 01-November-07			jNote	9.0300	9.0750	0.5848	0.5864	0.00
03/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10468	11843	10468	11843	0.00
03/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	13196	11780	13196	11780	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12390	13734	12390	13734	0.00
03/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	18493	16892	18493	16892	0.00
03/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6712	8451	6712	8451	0.00
03/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4642	3607	4642	3607	0.00
03/10/2007	JROD On 31-January-08			jRod	10.0900	10.0920	0.0106	0.0106	0.00
03/10/2007	JROD On 29-February-08			jRod	10.2800	10.2820	0.0113	0.0113	0.00
03/10/2007	JROD On 31-March-08			jRod	10.4100	10.4140	0.0120	0.0120	0.00
03/10/2007	JROD On 31-October-07			jRod	9.6600	9.6640	0.0044	0.0044	0.00
03/10/2007	JROD On 30-November-07			jRod	9.9900	9.9890	0.0051	0.0051	0.00
03/10/2007	JROD On 31-December-07			jRod	10.2900	10.2860	0.0060	0.0060	0.00
03/10/2007	OTH1 On 07-February-08			Index Future	261.1600	260.4090	261.1550	260.4090	0.00
03/10/2007	OTH1 On 01-November-07			Index Future	254.3100	253.5800	254.3090	253.5800	12.00
03/10/2007	R153 On 07-February-08			Bond Future	8.7500	8.7970	115.4307	115.3121	6,220.00
03/10/2007	R153 On 02-May-08			Bond Future	8.6500	8.7000	111.3394	111.2306	0.00
03/10/2007	R153 On 01-November-07			Bond Future	8.8600	8.9080	112.4967	112.3667	3,650.00
03/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	342	313	342	313	0.00
03/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1530	1619	1530	1619	0.00
03/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1326	1260	1326	1260	0.00
03/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	567	610	567	610	0.00
03/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	17	13	17	13	0.00
03/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1614	1740	1614	1740	0.00
03/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	205	186	205	186	0.00
03/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1997	2096	1997	2096	0.00
03/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2	2	2	2	0.00
03/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2265	2395	2265	2395	0.00
03/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	115	103	115	103	0.00
03/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2515	2622	2515	2622	0.00
03/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2933	3063	2933	3063	0.00
03/10/2007	R157 On 07-February-08			Bond Future	8.1600	8.2060	135.3425	135.0116	3,580.00
03/10/2007	R157 On 02-May-08			Bond Future	8.1100	8.1590	131.3509	131.0277	0.00
03/10/2007	R157 On 01-November-07			Bond Future	8.2200	8.2690	132.0314	131.6920	2,660.00
03/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	865	778	865	778	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3593	3837	3593	3837	0.00
03/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3585	3370	3585	3370	0.00
03/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1086	1194	1086	1194	0.00
03/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	999	841	999	841	350.00
03/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	789	970	789	970	0.00
03/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2134	1880	2134	1880	75.00
03/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	242	327	242	327	0.00
03/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3595	3282	3595	3282	0.00
03/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	50	76	50	76	50.00
03/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4721	4474	4721	4474	0.00
03/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	658	733	658	733	0.00
03/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	77	59	77	59	0.00
03/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3318	3639	3318	3639	0.00
03/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	477	424	477	424	0.00
03/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4923	5200	4923	5200	0.00
03/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	11	8	11	8	0.00
03/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5024	5361	5024	5361	0.00
03/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	241	211	241	211	0.00
03/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6433	6734	6433	6734	0.00
03/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	11	8	11	8	0.00
03/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5024	5361	5024	5361	0.00
03/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
03/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6817	7156	6817	7156	0.00
03/10/2007	R186 On 07-February-08			Bond Future	7.9100	7.9580	126.6824	126.1081	0.00
03/10/2007	R186 On 02-May-08			Bond Future	7.8600	7.9110	129.5245	128.9505	0.00
03/10/2007	R186 On 01-November-07			Bond Future	7.9700	8.0170	128.5965	128.0226	0.00
03/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2329	2107	2329	2107	0.00
03/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4170	4523	4170	4523	0.00
03/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4637	4319	4637	4319	0.00
03/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3051	3307	3051	3307	0.00
03/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	136	104	136	104	0.00
03/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5695	6237	5695	6237	0.00
03/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1347	1201	1347	1201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6185	6613	6185	6613	0.00
03/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	705	619	705	619	0.00
03/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8647	9135	8647	9135	0.00
03/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	19	14	19	14	0.00
03/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	8708	9277	8708	9277	0.00
03/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	2	1	2	1	0.00
03/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11933	12507	11933	12507	0.00
03/10/2007	R196 On 07-February-08			Bond Future	8.9200	8.9850	105.6037	105.5397	0.00
03/10/2007	R196 On 02-May-08			Bond Future	8.7100	8.7860	102.8293	102.7733	0.00
03/10/2007	R196 On 01-November-07			Bond Future	9.2200	9.2690	102.7677	102.7103	0.00
03/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	320	294	320	294	0.00
03/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	487	526	487	526	0.00
03/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	484	452	484	452	0.00
03/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	262	286	262	286	0.00
03/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	24	19	24	19	0.00
03/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	603	657	603	657	0.00
03/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	225	205	225	205	0.00
03/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	640	684	640	684	0.00
03/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	5	4	5	4	0.00
03/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	894	950	894	950	0.00
03/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	152	137	152	137	0.00
03/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	815	865	815	865	0.00
03/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1	1	1	1	0.00
03/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1200	1257	1200	1257	0.00
03/10/2007	R201 On 07-February-08			Bond Future	8.1600	8.2090	104.3060	104.0428	0.00
03/10/2007	R201 On 02-May-08			Bond Future	8.0900	8.1380	106.6267	106.3692	0.00
03/10/2007	R201 On 01-November-07			Bond Future	8.2500	8.2970	105.9521	105.6826	910.00
03/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	703	633	703	633	0.00
03/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2888	3082	2888	3082	0.00
03/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2933	2760	2933	2760	0.00
03/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	835	919	835	919	0.00
03/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	64	50	64	50	0.00
03/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2792	3047	2792	3047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	10	8	10	8	0.00
03/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4144	4411	4144	4411	0.00
03/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	392	349	392	349	0.00
03/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3942	4162	3942	4162	0.00
03/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
03/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5565	5835	5565	5835	0.00
03/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	201	176	201	176	0.00
03/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5138	5376	5138	5376	0.00
03/10/2007	R203 On 07-February-08			Bond Future	8.0700	8.1210	104.5670	104.2358	0.00
03/10/2007	R203 On 02-May-08			Bond Future	8.0100	8.0620	102.7177	102.3903	0.00
03/10/2007	R203 On 01-November-07			Bond Future	8.1400	8.1930	101.8775	101.5422	0.00
03/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	567	504	567	504	0.00
03/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4452	4721	4452	4721	0.00
03/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2950	2753	2950	2753	0.00
03/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1403	1534	1403	1534	0.00
03/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	20	15	20	15	0.00
03/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4466	4796	4466	4796	0.00
03/10/2007	R204 On 07-February-08			Bond Future	8.0500	8.0950	100.8205	100.4645	380.00
03/10/2007	R204 On 02-May-08			Bond Future	7.9900	8.0400	103.0725	102.7196	0.00
03/10/2007	R204 On 01-November-07			Bond Future	8.1100	8.1640	102.1767	101.8176	0.00
03/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1138	1047	1138	1047	0.00
03/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5129	5395	5129	5395	0.00
03/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3265	3050	3265	3050	0.00
03/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1448	1585	1448	1585	0.00
03/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	119	100	119	100	0.00
03/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4673	5012	4673	5012	0.00
03/10/2007	R206 On 07-February-08			Bond Future	8.1500	8.1960	97.5789	97.3522	0.00
03/10/2007	R206 On 02-May-08			Bond Future	8.0700	8.1210	99.7463	99.5255	0.00
03/10/2007	R206 On 01-November-07			Bond Future	8.2400	8.2940	98.7541	98.5209	0.00
03/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	585	525	585	525	0.00
03/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2404	2571	2404	2571	0.00
03/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1900	1776	1900	1776	0.00
03/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1113	1209	1113	1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	48	36	48	36	0.00
03/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2389	2611	2389	2611	0.00
03/10/2007	R207 On 07-February-08			Bond Future	8.0000	8.0480	94.8676	94.5032	0.00
03/10/2007	R207 On 02-May-08			Bond Future	7.9500	7.9970	96.9903	96.6281	0.00
03/10/2007	R207 On 01-November-07			Bond Future	8.0600	8.1140	95.9854	95.6189	0.00
03/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	623	549	623	549	0.00
03/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4357	4647	4357	4647	0.00
03/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3536	3307	3536	3307	0.00
03/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1369	1503	1369	1503	0.00
03/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	33	24	33	24	0.00
03/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4303	4660	4303	4660	0.00
03/10/2007	R209 On 07-February-08			Bond Future	7.5800	7.6260	86.9523	86.4481	6,590.00
03/10/2007	R209 On 02-May-08			Bond Future	7.5300	7.5820	85.7652	85.2577	0.00
03/10/2007	R209 On 01-November-07			Bond Future	7.6300	7.6790	84.7028	84.2028	0.00
03/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	638	556	638	556	0.00
03/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6813	7235	6813	7235	0.00
03/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4517	4214	4517	4214	0.00
03/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2339	2544	2339	2544	0.00
03/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	17	12	17	12	0.00
03/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6742	7237	6742	7237	0.00
03/10/2007	TRT1 On 07-February-08			Index Future	263.0400	262.5400	263.0440	262.5400	0.00
03/10/2007	TRT1 On 01-November-07			Index Future	256.1500	255.6560	256.1480	255.6560	400.00
04/10/2007	\$/R On 17-March-08			Currency Future	7.0900	7.0602	7.0867	7.0602	11,116.00
04/10/2007	\$/R On 13-June-08			Currency Future	7.1900	7.1634	7.1899	7.1634	0.00
04/10/2007	\$/R On 14-December-07			Currency Future	6.9900	6.9620	6.9875	6.9620	24,464.00
04/10/2007	£/R On 17-March-08			Currency Future	14.4100	14.3227	14.4117	14.3227	0.00
04/10/2007	£/R On 13-June-08			Currency Future	14.5800	14.4964	14.5837	14.4964	0.00
04/10/2007	£/R On 14-December-07			Currency Future	14.2400	14.1574	14.2446	14.1574	0.00
04/10/2007	€/R On 17-March-08			Currency Future	10.0400	10.0117	10.0416	10.0117	0.00
04/10/2007	€/R On 13-June-08			Currency Future	10.2000	10.1641	10.1958	10.1641	0.00
04/10/2007	€/R On 14-December-07			Currency Future	9.8900	9.8632	9.8917	9.8632	0.00
04/10/2007	ALBI On 07-February-08			Index Future	265.4400	265.5400	265.4350	265.5400	0.00
04/10/2007	ALBI On 02-May-08			Index Future	271.7900	271.8890	271.7860	271.8890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2007	ALBI On 07-August-08			Index Future	279.3300	279.4370	279.3270	279.4370	0.00
04/10/2007	ALBI On 01-November-07			Index Future	258.0700	258.2670	258.0740	258.2670	166.00
04/10/2007	ALBI On 06-November-08			Index Future	286.4200	286.9850	286.4190	286.9850	0.00
04/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	116591	117612	116591	117612	0.00
04/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2241	2212	2241	2212	0.00
04/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	83316	84170	83316	84170	0.00
04/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	15456	15280	15456	15280	0.00
04/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	151086	152095	151086	152095	0.00
04/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	7816	7725	7816	7725	0.00
04/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	42946	44771	42946	44771	0.00
04/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	2206	2101	2206	2101	0.00
04/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	218538	223866	218538	223866	0.00
04/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4348	4016	4348	4016	0.00
04/10/2007	CRD1 On 07-February-08			Index Future	113.8000	113.8620	113.7980	113.8620	0.00
04/10/2007	CRD1 On 01-November-07			Index Future	110.8200	110.8770	110.8150	110.8770	8.00
04/10/2007	GOVI On 07-February-08			jGovi	266.0500	266.2440	266.0460	266.2440	4.00
04/10/2007	GOVI On 02-May-08			jGovi	272.7600	272.9670	272.7640	272.9670	0.00
04/10/2007	GOVI On 01-November-07			jGovi	259.0700	259.2650	259.0720	259.2650	60.00
04/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	29798	31039	29798	31039	0.00
04/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	19338	18599	19338	18599	0.00
04/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	98676	100391	98676	100391	0.00
04/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	11036	10721	11036	10721	0.00
04/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	183	247	183	247	0.00
04/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	59463	57597	59463	57597	0.00
04/10/2007	ILBI On 07-February-08			Index Future	290.2100	290.1660	290.2140	290.1660	0.00
04/10/2007	ILBI On 01-November-07			Index Future	282.3800	282.3450	282.3790	282.3450	0.00
04/10/2007	J153 On 31-August-10			jSwap	9.9000	9.8830	0.0613	0.0610	0.00
04/10/2007	J157 On 15-September-15			jSwap	9.3100	9.3040	0.0034	0.0030	0.00
04/10/2007	J186 On 21-December-26			jSwap	8.4600	8.4560	0.0912	0.0905	0.00
04/10/2007	J201 On 22-December-14			jSwap	9.3900	9.3790	0.1019	0.1015	0.00
04/10/2007	J203 On 15-September-17			jSwap	9.1700	9.1620	0.1070	0.1067	0.00
04/10/2007	J204 On 21-December-18			jSwap	9.0800	9.0800	0.1132	0.1130	0.00
04/10/2007	J207 On 15-January-20			jSwap	8.9900	8.9820	0.0736	0.0733	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2007	JBAR On 21-December-05			jBar	10.3300	10.3290	10.3290	10.3290	0.00
04/10/2007	JFRA On 07-February-08			jFra	10.3900	10.3750	0.0252	0.0252	0.00
04/10/2007	JFRA On 02-May-08			jFra	10.3500	10.3500	0.0268	0.0268	0.00
04/10/2007	JFRA On 07-August-08			jFra	10.1900	10.2060	0.0248	0.0248	0.00
04/10/2007	JFRA On 01-November-07			jFra	10.3500	10.3300	0.0270	0.0270	0.00
04/10/2007	JFRA On 06-November-08			jFra	9.9700	9.9700	0.0242	0.0242	0.00
04/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15537	15571	15537	15571	0.00
04/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8492	8545	8492	8545	0.00
04/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15283	15325	15283	15325	0.00
04/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15044	15074	15044	15074	0.00
04/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18252	18299	18252	18299	0.00
04/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18395	18406	18395	18406	0.00
04/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7432	7393	7432	7393	0.00
04/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
04/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20519	20548	20519	20548	0.00
04/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21205	21229	21205	21229	0.00
04/10/2007	JN02 On 07-February-08			jNote	9.8600	9.8570	0.1762	0.1761	0.00
04/10/2007	JN02 On 02-May-08			jNote	9.7000	9.6940	0.1751	0.1749	0.00
04/10/2007	JN02 On 01-November-07			jNote	10.0100	10.0060	0.1801	0.1801	0.00
04/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20916	20894	20916	20894	0.00
04/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5515	5582	5515	5582	0.00
04/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13379	13341	13379	13341	0.00
04/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17158	17283	17158	17283	0.00
04/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18722	18747	18722	18747	0.00
04/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	598	641	598	641	0.00
04/10/2007	JN05 On 07-February-08			jNote	9.3300	9.3120	0.3676	0.3670	0.00
04/10/2007	JN05 On 02-May-08			jNote	9.2400	9.2260	0.3652	0.3646	0.00
04/10/2007	JN05 On 01-November-07			jNote	9.4200	9.4050	0.3703	0.3697	0.00
04/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	19254	18855	19254	18855	0.00
04/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6292	6559	6292	6559	0.00
04/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11305	11054	11305	11054	0.00
04/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19931	20395	19931	20395	0.00
04/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	17307	16808	17307	16808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	763	888	763	888	0.00
04/10/2007	JN10 On 07-February-08			jNote	8.9600	8.9580	0.5814	0.5813	0.00
04/10/2007	JN10 On 02-May-08			jNote	8.8900	8.8850	0.5795	0.5793	0.00
04/10/2007	JN10 On 01-November-07			jNote	9.0400	9.0320	0.5849	0.5848	0.00
04/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10571	10468	10571	10468	0.00
04/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12974	13196	12974	13196	0.00
04/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12525	12390	12525	12390	0.00
04/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	18232	18493	18232	18493	0.00
04/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6870	6712	6870	6712	0.00
04/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4348	4642	4348	4642	0.00
04/10/2007	JROD On 31-January-08			jRod	10.0900	10.0930	0.0106	0.0106	0.00
04/10/2007	JROD On 29-February-08			jRod	10.2800	10.2830	0.0113	0.0113	0.00
04/10/2007	JROD On 31-March-08			jRod	10.4100	10.4130	0.0120	0.0120	0.00
04/10/2007	JROD On 31-October-07			jRod	9.6600	9.6600	0.0044	0.0044	0.00
04/10/2007	JROD On 30-November-07			jRod	9.9800	9.9860	0.0051	0.0051	0.00
04/10/2007	JROD On 31-December-07			jRod	10.2800	10.2870	0.0060	0.0060	0.00
04/10/2007	OTH1 On 07-February-08			Index Future	260.9500	261.1550	260.9540	261.1550	0.00
04/10/2007	OTH1 On 01-November-07			Index Future	254.1100	254.3090	254.1130	254.3090	12.00
04/10/2007	R153 On 07-February-08			Bond Future	8.8200	8.7470	115.2670	115.4307	6,220.00
04/10/2007	R153 On 02-May-08			Bond Future	8.7500	8.6500	111.1284	111.3394	0.00
04/10/2007	R153 On 01-November-07			Bond Future	8.8900	8.8580	112.4031	112.4967	3,650.00
04/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	296	342	296	342	0.00
04/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1648	1530	1648	1530	0.00
04/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1194	1326	1194	1326	0.00
04/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	646	567	646	567	0.00
04/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	12	17	12	17	0.00
04/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1703	1614	1703	1614	0.00
04/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	174	205	174	205	0.00
04/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2129	1997	2129	1997	0.00
04/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2	2	2	2	0.00
04/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2358	2265	2358	2265	0.00
04/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	96	115	96	115	0.00
04/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2659	2515	2659	2515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3027	2933	3027	2933	0.00
04/10/2007	R157 On 07-February-08			Bond Future	8.1600	8.1560	135.2961	135.3425	3,580.00
04/10/2007	R157 On 02-May-08			Bond Future	8.1100	8.1090	131.3703	131.3509	0.00
04/10/2007	R157 On 01-November-07			Bond Future	8.2300	8.2190	131.9362	132.0314	2,660.00
04/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	845	865	845	865	0.00
04/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3620	3593	3620	3593	0.00
04/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3594	3585	3594	3585	0.00
04/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1075	1086	1075	1086	0.00
04/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	933	999	933	999	350.00
04/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	818	789	818	789	0.00
04/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2047	2134	2047	2134	75.00
04/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	250	242	250	242	0.00
04/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3501	3595	3501	3595	0.00
04/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	51	50	51	50	50.00
04/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4733	4721	4733	4721	0.00
04/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	650	658	650	658	0.00
04/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	65	77	65	77	0.00
04/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3401	3318	3401	3318	0.00
04/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	464	477	464	477	0.00
04/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4956	4923	4956	4923	0.00
04/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	9	11	9	11	0.00
04/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5117	5024	5117	5024	0.00
04/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	232	241	232	241	0.00
04/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6471	6433	6471	6433	0.00
04/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	9	11	9	11	0.00
04/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5117	5024	5117	5024	0.00
04/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
04/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6912	6817	6912	6817	0.00
04/10/2007	R186 On 07-February-08			Bond Future	7.9300	7.9080	126.3833	126.6824	0.00
04/10/2007	R186 On 02-May-08			Bond Future	7.8900	7.8610	129.2485	129.5245	0.00
04/10/2007	R186 On 01-November-07			Bond Future	7.9900	7.9670	128.2861	128.5965	0.00
04/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2193	2329	2193	2329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4333	4170	4333	4170	0.00
04/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4469	4637	4469	4637	0.00
04/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3159	3051	3159	3051	0.00
04/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	104	136	104	136	0.00
04/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5974	5695	5974	5695	0.00
04/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1254	1347	1254	1347	0.00
04/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6391	6185	6391	6185	0.00
04/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	648	705	648	705	0.00
04/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8888	8647	8888	8647	0.00
04/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	13	19	13	19	0.00
04/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	9012	8708	9012	8708	0.00
04/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1	2	1	2	0.00
04/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	12243	11933	12243	11933	0.00
04/10/2007	R196 On 07-February-08			Bond Future	8.9400	8.9200	105.5801	105.6037	0.00
04/10/2007	R196 On 02-May-08			Bond Future	8.7400	8.7140	102.8075	102.8293	0.00
04/10/2007	R196 On 01-November-07			Bond Future	9.2400	9.2220	102.7457	102.7677	0.00
04/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	308	320	308	320	0.00
04/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	499	487	499	487	0.00
04/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	470	484	470	484	0.00
04/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	270	262	270	262	0.00
04/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	20	24	20	24	0.00
04/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	622	603	622	603	0.00
04/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	215	225	215	225	0.00
04/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	654	640	654	640	0.00
04/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	4	5	4	5	0.00
04/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	915	894	915	894	0.00
04/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	145	152	145	152	0.00
04/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	832	815	832	815	0.00
04/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	1	1	1	1	0.00
04/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1221	1200	1221	1200	0.00
04/10/2007	R201 On 07-February-08			Bond Future	8.1700	8.1590	104.2322	104.3060	0.00
04/10/2007	R201 On 02-May-08			Bond Future	8.1000	8.0880	106.5906	106.6267	0.00
04/10/2007	R201 On 01-November-07			Bond Future	8.2700	8.2470	105.8496	105.9521	910.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	676	703	676	703	0.00
04/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2935	2888	2935	2888	0.00
04/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2904	2933	2904	2933	0.00
04/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	842	835	842	835	0.00
04/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	53	64	53	64	0.00
04/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2883	2792	2883	2792	0.00
04/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	8	10	8	10	0.00
04/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4244	4144	4244	4144	0.00
04/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	374	392	374	392	0.00
04/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3998	3942	3998	3942	0.00
04/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
04/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5668	5565	5668	5565	0.00
04/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	190	201	190	201	0.00
04/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5201	5138	5201	5138	0.00
04/10/2007	R203 On 07-February-08			Bond Future	8.0900	8.0710	104.4675	104.5670	0.00
04/10/2007	R203 On 02-May-08			Bond Future	8.0200	8.0120	102.6521	102.7177	0.00
04/10/2007	R203 On 01-November-07			Bond Future	8.1600	8.1430	101.7566	101.8775	0.00
04/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	541	567	541	567	0.00
04/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4525	4452	4525	4452	0.00
04/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2904	2950	2904	2950	0.00
04/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1423	1403	1423	1403	0.00
04/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	15	20	15	20	0.00
04/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4582	4466	4582	4466	0.00
04/10/2007	R204 On 07-February-08			Bond Future	8.0600	8.0450	100.7135	100.8205	380.00
04/10/2007	R204 On 02-May-08			Bond Future	8.0000	7.9900	102.9947	103.0725	0.00
04/10/2007	R204 On 01-November-07			Bond Future	8.1300	8.1140	102.0544	102.1767	0.00
04/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1099	1138	1099	1138	0.00
04/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5197	5129	5197	5129	0.00
04/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3211	3265	3211	3265	0.00
04/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1471	1448	1471	1448	0.00
04/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	102	119	102	119	0.00
04/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4777	4673	4777	4673	0.00
04/10/2007	R206 On 07-February-08			Bond Future	8.1700	8.1460	97.4700	97.5789	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2007	R206 On 02-May-08			Bond Future	8.0900	8.0710	99.6756	99.7463	0.00
04/10/2007	R206 On 01-November-07			Bond Future	8.2700	8.2440	98.6188	98.7541	0.00
04/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	549	585	549	585	0.00
04/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2477	2404	2477	2404	0.00
04/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1855	1900	1855	1900	0.00
04/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1138	1113	1138	1113	0.00
04/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	36	48	36	48	0.00
04/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2513	2389	2513	2389	0.00
04/10/2007	R207 On 07-February-08			Bond Future	8.0100	7.9980	94.7581	94.8676	0.00
04/10/2007	R207 On 02-May-08			Bond Future	7.9600	7.9470	96.9032	96.9903	0.00
04/10/2007	R207 On 01-November-07			Bond Future	8.0800	8.0640	95.8533	95.9854	0.00
04/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	593	623	593	623	0.00
04/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4436	4357	4436	4357	0.00
04/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3474	3536	3474	3536	0.00
04/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1394	1369	1394	1369	0.00
04/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	25	33	25	33	0.00
04/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4428	4303	4428	4303	0.00
04/10/2007	R209 On 07-February-08			Bond Future	7.6000	7.5760	86.6895	86.9523	6,590.00
04/10/2007	R209 On 02-May-08			Bond Future	7.5600	7.5320	85.5007	85.7652	0.00
04/10/2007	R209 On 01-November-07			Bond Future	7.6600	7.6290	84.4322	84.7028	0.00
04/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	584	638	584	638	0.00
04/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7022	6813	7022	6813	0.00
04/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4346	4517	4346	4517	0.00
04/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2433	2339	2433	2339	0.00
04/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	12	17	12	17	0.00
04/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7007	6742	7007	6742	0.00
04/10/2007	TRT1 On 07-February-08			Index Future	262.8500	263.0440	262.8480	263.0440	0.00
04/10/2007	TRT1 On 01-November-07			Index Future	255.9600	256.1480	255.9580	256.1480	400.00
05/10/2007	\$ / R On 17-March-08			Currency Future	7.0000	7.0867	6.9992	7.0867	11,126.00
05/10/2007	\$ / R On 13-June-08			Currency Future	7.1000	7.1899	7.1001	7.1899	0.00
05/10/2007	\$ / R On 14-December-07			Currency Future	6.9000	6.9875	6.9028	6.9875	24,460.00
05/10/2007	£ / R On 17-March-08			Currency Future	14.2300	14.4117	14.2335	14.4117	0.00
05/10/2007	£ / R On 13-June-08			Currency Future	14.4000	14.5837	14.4029	14.5837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	£ / R On 14-December-07			Currency Future	14.0700	14.2446	14.0704	14.2446	0.00
05/10/2007	€ / R On 17-March-08			Currency Future	9.9200	10.0416	9.9207	10.0416	0.00
05/10/2007	€ / R On 13-June-08			Currency Future	10.0700	10.1958	10.0732	10.1958	0.00
05/10/2007	€ / R On 14-December-07			Currency Future	9.7700	9.8917	9.7736	9.8917	0.00
05/10/2007	ALBI On 07-February-08			Index Future	265.4400	265.4350	265.4350	265.4350	0.00
05/10/2007	ALBI On 02-May-08			Index Future	271.7900	271.7860	271.7860	271.7860	0.00
05/10/2007	ALBI On 07-August-08			Index Future	279.3300	279.3270	279.3270	279.3270	0.00
05/10/2007	ALBI On 01-November-07			Index Future	258.7300	258.0740	258.7290	258.0740	166.00
05/10/2007	ALBI On 06-November-08			Index Future	286.4200	286.4190	286.4190	286.4190	0.00
05/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	116551	116591	116551	116591	0.00
05/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2201	2241	2201	2241	0.00
05/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	83239	83316	83239	83316	0.00
05/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	15379	15456	15379	15456	0.00
05/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	151044	151086	151044	151086	0.00
05/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	7774	7816	7774	7816	0.00
05/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	48696	42946	48696	42946	0.00
05/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	1406	2206	1406	2206	0.00
05/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	218515	218538	218515	218538	0.00
05/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4325	4348	4325	4348	0.00
05/10/2007	CRD1 On 07-February-08			Index Future	114.0300	113.7980	114.0250	113.7980	0.00
05/10/2007	CRD1 On 01-November-07			Index Future	111.0400	110.8150	111.0360	110.8150	8.00
05/10/2007	GOVI On 07-February-08			jGovi	266.6900	266.0460	266.6890	266.0460	4.00
05/10/2007	GOVI On 02-May-08			jGovi	273.4200	272.7640	273.4240	272.7640	0.00
05/10/2007	GOVI On 01-November-07			jGovi	259.7000	259.0720	259.7000	259.0720	60.00
05/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	33522	29798	33522	29798	0.00
05/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	16632	19338	16632	19338	0.00
05/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	104015	98676	104015	98676	0.00
05/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	9775	11036	9775	11036	0.00
05/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	299	183	299	183	0.00
05/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	53299	59463	53299	59463	0.00
05/10/2007	ILBI On 07-February-08			Index Future	290.2100	290.2140	290.2140	290.2140	0.00
05/10/2007	ILBI On 01-November-07			Index Future	282.3800	282.3790	282.3790	282.3790	0.00
05/10/2007	J153 On 31-August-10			jSwap	9.9000	9.8970	0.0614	0.0613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	J157 On 15-September-15			jSwap	9.3100	9.3110	0.0034	0.0034	0.00
05/10/2007	J186 On 21-December-26			jSwap	8.4700	8.4640	0.0914	0.0912	0.00
05/10/2007	J201 On 22-December-14			jSwap	9.3900	9.3860	0.1020	0.1019	0.00
05/10/2007	J203 On 15-September-17			jSwap	9.1700	9.1670	0.1071	0.1070	0.00
05/10/2007	J204 On 21-December-18			jSwap	9.0900	9.0840	0.1134	0.1132	0.00
05/10/2007	J207 On 15-January-20			jSwap	8.9900	8.9860	0.0736	0.0736	0.00
05/10/2007	JBAR On 21-December-05			jBar	10.3200	10.3290	10.3170	10.3290	0.00
05/10/2007	JFRA On 07-February-08			jFra	10.3900	10.3850	0.0252	0.0252	0.00
05/10/2007	JFRA On 02-May-08			jFra	10.3400	10.3450	0.0267	0.0268	0.00
05/10/2007	JFRA On 07-August-08			jFra	10.2000	10.1910	0.0248	0.0248	0.00
05/10/2007	JFRA On 01-November-07			jFra	10.3400	10.3450	0.0270	0.0270	0.00
05/10/2007	JFRA On 06-November-08			jFra	9.9600	9.9680	0.0242	0.0242	0.00
05/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15490	15537	15490	15537	0.00
05/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8449	8492	8449	8492	0.00
05/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15246	15283	15246	15283	0.00
05/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	15009	15044	15009	15044	0.00
05/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18235	18252	18235	18252	0.00
05/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18352	18395	18352	18395	0.00
05/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7430	7432	7430	7432	0.00
05/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
05/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20484	20519	20484	20519	0.00
05/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21189	21205	21189	21205	0.00
05/10/2007	JN02 On 07-February-08			jNote	9.8600	9.8620	0.1762	0.1762	0.00
05/10/2007	JN02 On 02-May-08			jNote	9.7100	9.7030	0.1751	0.1751	0.00
05/10/2007	JN02 On 01-November-07			jNote	10.0100	10.0070	0.1802	0.1801	0.00
05/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20888	20916	20888	20916	0.00
05/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5469	5515	5469	5515	0.00
05/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13360	13379	13360	13379	0.00
05/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17102	17158	17102	17158	0.00
05/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18698	18722	18698	18722	0.00
05/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	555	598	555	598	0.00
05/10/2007	JN05 On 07-February-08			jNote	9.3300	9.3290	0.3677	0.3676	0.00
05/10/2007	JN05 On 02-May-08			jNote	9.2500	9.2440	0.3652	0.3652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	JN05 On 01-November-07			jNote	9.4200	9.4210	0.3703	0.3703	0.00
05/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	19264	19254	19264	19254	0.00
05/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6224	6292	6224	6292	0.00
05/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11286	11305	11286	11305	0.00
05/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19871	19931	19871	19931	0.00
05/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	17294	17307	17294	17307	0.00
05/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	712	763	712	763	0.00
05/10/2007	JN10 On 07-February-08			jNote	8.9600	8.9630	0.5814	0.5814	0.00
05/10/2007	JN10 On 02-May-08			jNote	8.8900	8.8910	0.5795	0.5795	0.00
05/10/2007	JN10 On 01-November-07			jNote	9.0400	9.0390	0.5849	0.5849	0.00
05/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10555	10571	10555	10571	0.00
05/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12892	12974	12892	12974	0.00
05/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12518	12525	12518	12525	0.00
05/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	18159	18232	18159	18232	0.00
05/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	6772	6870	6772	6870	0.00
05/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4251	4348	4251	4348	0.00
05/10/2007	JROD On 31-January-08			jRod	10.0800	10.0880	0.0110	0.0106	0.00
05/10/2007	JROD On 29-February-08			jRod	10.2700	10.2780	0.0117	0.0113	0.00
05/10/2007	JROD On 31-March-08			jRod	10.4000	10.4080	0.0124	0.0120	0.00
05/10/2007	JROD On 31-October-07			jRod	9.6500	9.6550	0.0049	0.0044	0.00
05/10/2007	JROD On 30-November-07			jRod	9.9600	9.9760	0.0055	0.0051	0.00
05/10/2007	JROD On 31-December-07			jRod	10.2600	10.2770	0.0064	0.0060	0.00
05/10/2007	OTH1 On 07-February-08			Index Future	261.8100	260.9540	261.8050	260.9540	0.00
05/10/2007	OTH1 On 01-November-07			Index Future	254.9400	254.1130	254.9430	254.1130	12.00
05/10/2007	R153 On 07-February-08			Bond Future	8.7600	8.8160	115.4093	115.2670	6,220.00
05/10/2007	R153 On 02-May-08			Bond Future	8.6900	8.7470	111.2589	111.1284	0.00
05/10/2007	R153 On 01-November-07			Bond Future	8.8300	8.8940	112.5592	112.4031	3,674.00
05/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	331	296	331	296	0.00
05/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1541	1648	1541	1648	0.00
05/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1271	1194	1271	1194	0.00
05/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	593	646	593	646	0.00
05/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	17	12	17	12	0.00
05/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1551	1703	1551	1703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	197	174	197	174	0.00
05/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2010	2129	2010	2129	0.00
05/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	2	2	2	2	0.00
05/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2202	2358	2202	2358	0.00
05/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	110	96	110	96	0.00
05/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2531	2659	2531	2659	0.00
05/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2871	3027	2871	3027	0.00
05/10/2007	R157 On 07-February-08			Bond Future	8.1100	8.1630	135.6279	135.2961	3,580.00
05/10/2007	R157 On 02-May-08			Bond Future	8.0600	8.1060	131.6946	131.3703	0.00
05/10/2007	R157 On 01-November-07			Bond Future	8.1800	8.2330	132.2764	131.9362	2,660.00
05/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	938	845	938	845	0.00
05/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3381	3620	3381	3620	0.00
05/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3817	3594	3817	3594	0.00
05/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	974	1075	974	1075	0.00
05/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1107	933	1107	933	350.00
05/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	651	818	651	818	0.00
05/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2316	2047	2316	2047	75.00
05/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	179	250	179	250	0.00
05/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3822	3501	3822	3501	0.00
05/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	32	51	32	51	50.00
05/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4988	4733	4988	4733	0.00
05/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	581	650	581	650	0.00
05/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	85	65	85	65	0.00
05/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3081	3401	3081	3401	0.00
05/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	522	464	522	464	0.00
05/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4682	4956	4682	4956	0.00
05/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	12	9	12	9	0.00
05/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4780	5117	4780	5117	0.00
05/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	265	232	265	232	0.00
05/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6172	6471	6172	6471	0.00
05/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	12	9	12	9	0.00
05/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4780	5117	4780	5117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
05/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6572	6912	6572	6912	0.00
05/10/2007	R186 On 07-February-08			Bond Future	7.8800	7.9340	126.9594	126.3833	0.00
05/10/2007	R186 On 02-May-08			Bond Future	7.8400	7.8850	129.8246	129.2485	0.00
05/10/2007	R186 On 01-November-07			Bond Future	7.9400	7.9940	128.8619	128.2861	0.00
05/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2423	2193	2423	2193	0.00
05/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3987	4333	3987	4333	0.00
05/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4795	4469	4795	4469	0.00
05/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2909	3159	2909	3159	0.00
05/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	137	104	137	104	0.00
05/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5431	5974	5431	5974	0.00
05/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1406	1254	1406	1254	0.00
05/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5967	6391	5967	6391	0.00
05/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	738	648	738	648	0.00
05/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8402	8888	8402	8888	0.00
05/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	18	13	18	13	0.00
05/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	8442	9012	8442	9012	0.00
05/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1	1	1	1	0.00
05/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11668	12243	11668	12243	0.00
05/10/2007	R196 On 07-February-08			Bond Future	8.9400	8.9440	105.5870	105.5801	0.00
05/10/2007	R196 On 02-May-08			Bond Future	8.7300	8.7420	102.8145	102.8075	0.00
05/10/2007	R196 On 01-November-07			Bond Future	9.2300	9.2400	102.7555	102.7457	0.00
05/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	309	308	309	308	0.00
05/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	494	499	494	499	0.00
05/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	474	470	474	470	0.00
05/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	266	270	266	270	0.00
05/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	20	20	20	20	0.00
05/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	611	622	611	622	0.00
05/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	216	215	216	215	0.00
05/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	648	654	648	654	0.00
05/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	4	4	4	4	0.00
05/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	905	915	905	915	0.00
05/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	145	145	145	145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	825	832	825	832	0.00
05/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	1	0	1	0.00
05/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1212	1221	1212	1221	0.00
05/10/2007	R201 On 07-February-08			Bond Future	8.1200	8.1730	104.4961	104.2322	0.00
05/10/2007	R201 On 02-May-08			Bond Future	8.0500	8.0950	106.8488	106.5906	0.00
05/10/2007	R201 On 01-November-07			Bond Future	8.2200	8.2660	106.1196	105.8496	910.00
05/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	749	676	749	676	0.00
05/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2745	2935	2745	2935	0.00
05/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3083	2904	3083	2904	0.00
05/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	763	842	763	842	0.00
05/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	68	53	68	53	0.00
05/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2628	2883	2628	2883	0.00
05/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	10	8	10	8	0.00
05/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3977	4244	3977	4244	0.00
05/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	420	374	420	374	0.00
05/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3781	3998	3781	3998	0.00
05/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
05/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5398	5668	5398	5668	0.00
05/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	216	190	216	190	0.00
05/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4963	5201	4963	5201	0.00
05/10/2007	R203 On 07-February-08			Bond Future	8.0400	8.0860	104.7998	104.4675	0.00
05/10/2007	R203 On 02-May-08			Bond Future	7.9700	8.0220	102.9807	102.6521	0.00
05/10/2007	R203 On 01-November-07			Bond Future	8.1100	8.1610	102.0930	101.7566	0.00
05/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	608	541	608	541	0.00
05/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4260	4525	4260	4525	0.00
05/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3107	2904	3107	2904	0.00
05/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1298	1423	1298	1423	0.00
05/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	21	15	21	15	0.00
05/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4251	4582	4251	4582	0.00
05/10/2007	R204 On 07-February-08			Bond Future	8.0100	8.0600	101.0707	100.7135	380.00
05/10/2007	R204 On 02-May-08			Bond Future	7.9500	8.0010	103.3490	102.9947	0.00
05/10/2007	R204 On 01-November-07			Bond Future	8.0800	8.1310	102.4146	102.0544	0.00
05/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1193	1099	1193	1099	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4935	5197	4935	5197	0.00
05/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3434	3211	3434	3211	0.00
05/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1340	1471	1340	1471	0.00
05/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	122	102	122	102	0.00
05/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4438	4777	4438	4777	0.00
05/10/2007	R206 On 07-February-08			Bond Future	8.1200	8.1700	97.6971	97.4700	0.00
05/10/2007	R206 On 02-May-08			Bond Future	8.0400	8.0870	99.8968	99.6756	0.00
05/10/2007	R206 On 01-November-07			Bond Future	8.2200	8.2730	98.8522	98.6188	0.00
05/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	611	549	611	549	0.00
05/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2312	2477	2312	2477	0.00
05/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1984	1855	1984	1855	0.00
05/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1046	1138	1046	1138	0.00
05/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	47	36	47	36	0.00
05/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2290	2513	2290	2513	0.00
05/10/2007	R207 On 07-February-08			Bond Future	7.9700	8.0130	95.0505	94.7581	0.00
05/10/2007	R207 On 02-May-08			Bond Future	7.9200	7.9590	97.1940	96.9032	0.00
05/10/2007	R207 On 01-November-07			Bond Future	8.0400	8.0820	96.1473	95.8533	0.00
05/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	654	593	654	593	0.00
05/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4205	4436	4205	4436	0.00
05/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3662	3474	3662	3474	0.00
05/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1291	1394	1291	1394	0.00
05/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	32	25	32	25	0.00
05/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4140	4428	4140	4428	0.00
05/10/2007	R209 On 07-February-08			Bond Future	7.5500	7.6020	87.1960	86.6895	6,590.00
05/10/2007	R209 On 02-May-08			Bond Future	7.5100	7.5580	86.0106	85.5007	0.00
05/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.6560	84.9344	84.4322	0.00
05/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	671	584	671	584	0.00
05/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6602	7022	6602	7022	0.00
05/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4656	4346	4656	4346	0.00
05/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2233	2433	2233	2433	0.00
05/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	17	12	17	12	0.00
05/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6510	7007	6510	7007	0.00
05/10/2007	TRT1 On 07-February-08			Index Future	263.4900	262.8480	263.4890	262.8480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	TRT1 On 01-November-07			Index Future	256.5800	255.9580	256.5830	255.9580	400.00
08/10/2007	\$ / R On 17-March-08			Currency Future	7.0200	6.9992	7.0228	6.9992	12,131.00
08/10/2007	\$ / R On 13-June-08			Currency Future	7.1200	7.1001	7.1221	7.1001	0.00
08/10/2007	\$ / R On 14-December-07			Currency Future	6.9300	6.9028	6.9276	6.9028	24,661.00
08/10/2007	£ / R On 17-March-08			Currency Future	14.2500	14.2335	14.2505	14.2335	0.00
08/10/2007	£ / R On 13-June-08			Currency Future	14.4200	14.4029	14.4160	14.4029	0.00
08/10/2007	£ / R On 14-December-07			Currency Future	14.0900	14.0704	14.0907	14.0704	0.00
08/10/2007	€ / R On 17-March-08			Currency Future	9.9000	9.9207	9.9032	9.9207	0.00
08/10/2007	€ / R On 13-June-08			Currency Future	10.0500	10.0732	10.0529	10.0732	0.00
08/10/2007	€ / R On 14-December-07			Currency Future	9.7600	9.7736	9.7580	9.7736	0.00
08/10/2007	ALBI On 07-February-08			Index Future	266.2300	265.4350	266.2300	265.4350	0.00
08/10/2007	ALBI On 02-May-08			Index Future	272.5800	271.7860	272.5810	271.7860	0.00
08/10/2007	ALBI On 07-August-08			Index Future	280.1100	279.3270	280.1070	279.3270	0.00
08/10/2007	ALBI On 01-November-07			Index Future	259.0600	258.7290	259.0640	258.7290	166.00
08/10/2007	ALBI On 06-November-08			Index Future	287.1900	286.4190	287.1850	286.4190	0.00
08/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	123940	116551	123940	116551	0.00
08/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	1640	2201	1640	2201	0.00
08/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	89104	83239	89104	83239	0.00
08/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	13294	15379	13294	15379	0.00
08/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	157832	151044	157832	151044	0.00
08/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	6762	7774	6762	7774	0.00
08/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	51520	48696	51520	48696	0.00
08/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	880	1406	880	1406	0.00
08/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	225636	218515	225636	218515	0.00
08/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	3786	4325	3786	4325	0.00
08/10/2007	CRD1 On 07-February-08			Index Future	114.1200	114.0250	114.1190	114.0250	0.00
08/10/2007	CRD1 On 01-November-07			Index Future	111.1300	111.0360	111.1280	111.0360	8.00
08/10/2007	GOVI On 07-February-08			jGovi	266.9200	266.6890	266.9170	266.6890	4.00
08/10/2007	GOVI On 02-May-08			jGovi	273.6600	273.4240	273.6570	273.4240	0.00
08/10/2007	GOVI On 01-November-07			jGovi	259.9200	259.7000	259.9210	259.7000	60.00
08/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	34662	33522	34662	33522	0.00
08/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	15492	16632	15492	16632	0.00
08/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	105764	104015	105764	104015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	9194	9775	9194	9775	0.00
08/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	261	299	261	299	0.00
08/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	51051	53299	51051	53299	0.00
08/10/2007	ILBI On 07-February-08			Index Future	291.3400	290.2140	291.3350	290.2140	0.00
08/10/2007	ILBI On 01-November-07			Index Future	283.4900	282.3790	283.4930	282.3790	0.00
08/10/2007	J153 On 31-August-10			jSwap	9.8300	9.8990	0.0598	0.0614	0.00
08/10/2007	J157 On 15-September-15			jSwap	9.2500	9.3120	0.0001	0.0034	0.00
08/10/2007	J186 On 21-December-26			jSwap	8.4000	8.4650	0.0859	0.0914	0.00
08/10/2007	J201 On 22-December-14			jSwap	9.3200	9.3870	0.0988	0.1020	0.00
08/10/2007	J203 On 15-September-17			jSwap	9.1000	9.1680	0.1034	0.1071	0.00
08/10/2007	J204 On 21-December-18			jSwap	9.0200	9.0850	0.1093	0.1134	0.00
08/10/2007	J207 On 15-January-20			jSwap	8.9200	8.9860	0.0691	0.0736	0.00
08/10/2007	JBAR On 21-December-05			jBar	10.3200	10.3170	10.3170	10.3170	0.00
08/10/2007	JFRA On 07-February-08			jFra	10.3500	10.3850	0.0252	0.0252	0.00
08/10/2007	JFRA On 02-May-08			jFra	10.3000	10.3440	0.0266	0.0267	0.00
08/10/2007	JFRA On 07-August-08			jFra	10.1400	10.2020	0.0247	0.0248	0.00
08/10/2007	JFRA On 01-November-07			jFra	10.3200	10.3440	0.0269	0.0270	0.00
08/10/2007	JFRA On 06-November-08			jFra	9.9400	9.9600	0.0242	0.0242	0.00
08/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15309	15490	15309	15490	0.00
08/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8343	8449	8343	8449	0.00
08/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15076	15246	15076	15246	0.00
08/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14965	15009	14965	15009	0.00
08/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18073	18235	18073	18235	0.00
08/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18338	18352	18338	18352	0.00
08/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7357	7430	7357	7430	0.00
08/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
08/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20385	20484	20385	20484	0.00
08/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21132	21189	21132	21189	0.00
08/10/2007	JN02 On 07-February-08			jNote	9.8000	9.8630	0.1752	0.1762	0.00
08/10/2007	JN02 On 02-May-08			jNote	9.6300	9.7050	0.1739	0.1751	0.00
08/10/2007	JN02 On 01-November-07			jNote	9.9600	10.0080	0.1793	0.1802	0.00
08/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20005	20888	20005	20888	0.00
08/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5686	5469	5686	5469	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12662	13360	12662	13360	0.00
08/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17727	17102	17727	17102	0.00
08/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17746	18698	17746	18698	0.00
08/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	513	555	513	555	0.00
08/10/2007	JN05 On 07-February-08			jNote	9.2600	9.3310	0.3654	0.3677	0.00
08/10/2007	JN05 On 02-May-08			jNote	9.1700	9.2450	0.3629	0.3652	0.00
08/10/2007	JN05 On 01-November-07			jNote	9.3500	9.4220	0.3680	0.3703	0.00
08/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17250	19264	17250	19264	0.00
08/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7108	6224	7108	6224	0.00
08/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	10021	11286	10021	11286	0.00
08/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	21594	19871	21594	19871	0.00
08/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	14680	17294	14680	17294	0.00
08/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	906	712	906	712	0.00
08/10/2007	JN10 On 07-February-08			jNote	8.9000	8.9640	0.5788	0.5814	0.00
08/10/2007	JN10 On 02-May-08			jNote	8.8200	8.8920	0.5768	0.5795	0.00
08/10/2007	JN10 On 01-November-07			jNote	8.9800	9.0390	0.5824	0.5849	0.00
08/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	8553	10555	8553	10555	0.00
08/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	15190	12892	15190	12892	0.00
08/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	10578	12518	10578	12518	0.00
08/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	20686	18159	20686	18159	0.00
08/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	4348	6772	4348	6772	0.00
08/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	5972	4251	5972	4251	0.00
08/10/2007	JROD On 31-January-08			jRod	10.0600	10.0770	0.0104	0.0110	0.00
08/10/2007	JROD On 29-February-08			jRod	10.2500	10.2680	0.0112	0.0117	0.00
08/10/2007	JROD On 31-March-08			jRod	10.3900	10.3990	0.0119	0.0124	0.00
08/10/2007	JROD On 31-October-07			jRod	9.6300	9.6460	0.0043	0.0049	0.00
08/10/2007	JROD On 30-November-07			jRod	9.9300	9.9600	0.0050	0.0055	0.00
08/10/2007	JROD On 31-December-07			jRod	10.2200	10.2560	0.0058	0.0064	0.00
08/10/2007	OTH1 On 07-February-08			Index Future	262.0900	261.8050	262.0910	261.8050	0.00
08/10/2007	OTH1 On 01-November-07			Index Future	255.2200	254.9430	255.2220	254.9430	12.00
08/10/2007	R153 On 07-February-08			Bond Future	8.7500	8.7560	115.4331	115.4093	6,220.00
08/10/2007	R153 On 02-May-08			Bond Future	8.6800	8.6870	111.2806	111.2589	0.00
08/10/2007	R153 On 01-November-07			Bond Future	8.8200	8.8340	112.5853	112.5592	3,674.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	330	331	330	331	0.00
08/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1515	1541	1515	1541	0.00
08/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1279	1271	1279	1271	0.00
08/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	579	593	579	593	0.00
08/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	13	17	13	17	0.00
08/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1522	1551	1522	1551	0.00
08/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	195	197	195	197	0.00
08/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1984	2010	1984	2010	0.00
08/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1	2	1	2	0.00
08/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2176	2202	2176	2202	0.00
08/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	108	110	108	110	0.00
08/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2505	2531	2505	2531	0.00
08/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
08/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2845	2871	2845	2871	0.00
08/10/2007	R157 On 07-February-08			Bond Future	8.1000	8.1130	135.6943	135.6279	3,580.00
08/10/2007	R157 On 02-May-08			Bond Future	8.0500	8.0560	131.7596	131.6946	0.00
08/10/2007	R157 On 01-November-07			Bond Future	8.1700	8.1830	132.3446	132.2764	2,660.00
08/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	938	938	938	938	0.00
08/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3315	3381	3315	3381	0.00
08/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3851	3817	3851	3817	0.00
08/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	943	974	943	974	0.00
08/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1099	1107	1099	1107	350.00
08/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	576	651	576	651	0.00
08/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2346	2316	2346	2316	75.00
08/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	141	179	141	179	0.00
08/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3879	3822	3879	3822	0.00
08/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	21	32	21	32	50.00
08/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5030	4988	5030	4988	0.00
08/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	558	581	558	581	0.00
08/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	72	85	72	85	0.00
08/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3000	3081	3000	3081	0.00
08/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	519	522	519	522	0.00
08/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4613	4682	4613	4682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8	12	8	12	0.00
08/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4708	4780	4708	4780	0.00
08/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	262	265	262	265	0.00
08/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6102	6172	6102	6172	0.00
08/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	8	12	8	12	0.00
08/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4708	4780	4708	4780	0.00
08/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
08/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6503	6572	6503	6572	0.00
08/10/2007	R186 On 07-February-08			Bond Future	7.8700	7.8840	127.0752	126.9594	0.00
08/10/2007	R186 On 02-May-08			Bond Future	7.8300	7.8350	129.9403	129.8246	0.00
08/10/2007	R186 On 01-November-07			Bond Future	7.9300	7.9440	128.9775	128.8619	0.00
08/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2436	2423	2436	2423	0.00
08/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3884	3987	3884	3987	0.00
08/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4838	4795	4838	4795	0.00
08/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2836	2909	2836	2909	0.00
08/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	115	137	115	137	0.00
08/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5293	5431	5293	5431	0.00
08/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1407	1406	1407	1406	0.00
08/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5853	5967	5853	5967	0.00
08/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	734	738	734	738	0.00
08/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8282	8402	8282	8402	0.00
08/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	13	18	13	18	0.00
08/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	8321	8442	8321	8442	0.00
08/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1	1	1	1	0.00
08/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11551	11668	11551	11668	0.00
08/10/2007	R196 On 07-February-08			Bond Future	8.9300	8.9370	105.5958	105.5870	0.00
08/10/2007	R196 On 02-May-08			Bond Future	8.7200	8.7330	102.8262	102.8145	0.00
08/10/2007	R196 On 01-November-07			Bond Future	9.2300	9.2320	102.7604	102.7555	0.00
08/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	308	309	308	309	0.00
08/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	484	494	484	494	0.00
08/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	478	474	478	474	0.00
08/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	259	266	259	266	0.00
08/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	16	20	16	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	603	611	603	611	0.00
08/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	215	216	215	216	0.00
08/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	638	648	638	648	0.00
08/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	3	4	3	4	0.00
08/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	899	905	899	905	0.00
08/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	144	145	144	145	0.00
08/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	815	825	815	825	0.00
08/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
08/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1206	1212	1206	1212	0.00
08/10/2007	R201 On 07-February-08			Bond Future	8.1200	8.1230	104.4961	104.4961	0.00
08/10/2007	R201 On 02-May-08			Bond Future	8.0500	8.0450	106.8488	106.8488	0.00
08/10/2007	R201 On 01-November-07			Bond Future	8.2200	8.2160	106.1196	106.1196	910.00
08/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	733	749	733	749	0.00
08/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2728	2745	2728	2745	0.00
08/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3073	3083	3073	3083	0.00
08/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	753	763	753	763	0.00
08/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	53	68	53	68	0.00
08/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2613	2628	2613	2628	0.00
08/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	7	10	7	10	0.00
08/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3973	3977	3973	3977	0.00
08/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	408	420	408	420	0.00
08/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3768	3781	3768	3781	0.00
08/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
08/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5397	5398	5397	5398	0.00
08/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	207	216	207	216	0.00
08/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4954	4963	4954	4963	0.00
08/10/2007	R203 On 07-February-08			Bond Future	8.0300	8.0360	104.8664	104.7998	0.00
08/10/2007	R203 On 02-May-08			Bond Future	7.9600	7.9720	103.0466	102.9807	0.00
08/10/2007	R203 On 01-November-07			Bond Future	8.1000	8.1110	102.1604	102.0930	0.00
08/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	606	608	606	608	0.00
08/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4192	4260	4192	4260	0.00
08/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3136	3107	3136	3107	0.00
08/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1261	1298	1261	1298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	16	21	16	21	0.00
08/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4179	4251	4179	4251	0.00
08/10/2007	R204 On 07-February-08			Bond Future	8.0000	8.0100	101.1424	101.0707	380.00
08/10/2007	R204 On 02-May-08			Bond Future	7.9400	7.9510	103.4200	103.3490	0.00
08/10/2007	R204 On 01-November-07			Bond Future	8.0700	8.0810	102.4868	102.4146	0.00
08/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1187	1193	1187	1193	0.00
08/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4857	4935	4857	4935	0.00
08/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3466	3434	3466	3434	0.00
08/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1301	1340	1301	1340	0.00
08/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	101	122	101	122	0.00
08/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4345	4438	4345	4438	0.00
08/10/2007	R206 On 07-February-08			Bond Future	8.1100	8.1200	97.7426	97.6971	0.00
08/10/2007	R206 On 02-May-08			Bond Future	8.0300	8.0370	99.9411	99.8968	0.00
08/10/2007	R206 On 01-November-07			Bond Future	8.2100	8.2230	98.8990	98.8522	0.00
08/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	612	611	612	611	0.00
08/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2267	2312	2267	2312	0.00
08/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2001	1984	2001	1984	0.00
08/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1018	1046	1018	1046	0.00
08/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	39	47	39	47	0.00
08/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2236	2290	2236	2290	0.00
08/10/2007	R207 On 07-February-08			Bond Future	7.9600	7.9730	95.1238	95.0505	0.00
08/10/2007	R207 On 02-May-08			Bond Future	7.9100	7.9190	97.2668	97.1940	0.00
08/10/2007	R207 On 01-November-07			Bond Future	8.0300	8.0420	96.2210	96.1473	0.00
08/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	654	654	654	654	0.00
08/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4132	4205	4132	4205	0.00
08/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3696	3662	3696	3662	0.00
08/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1252	1291	1252	1291	0.00
08/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	25	32	25	32	0.00
08/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4059	4140	4059	4140	0.00
08/10/2007	R209 On 07-February-08			Bond Future	7.5400	7.5520	87.2979	87.1960	6,590.00
08/10/2007	R209 On 02-May-08			Bond Future	7.5000	7.5080	86.1132	86.0106	0.00
08/10/2007	R209 On 01-November-07			Bond Future	7.6000	7.6060	85.0355	84.9344	0.00
08/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	670	671	670	671	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6499	6602	6499	6602	0.00
08/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4698	4656	4698	4656	0.00
08/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2173	2233	2173	2233	0.00
08/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	12	17	12	17	0.00
08/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6404	6510	6404	6510	0.00
08/10/2007	TRT1 On 07-February-08			Index Future	263.7200	263.4890	263.7160	263.4890	0.00
08/10/2007	TRT1 On 01-November-07			Index Future	256.8000	256.5830	256.8040	256.5830	400.00
09/10/2007	\$ / R On 17-March-08			Currency Future	7.0100	7.0228	7.0119	7.0228	15,144.00
09/10/2007	\$ / R On 13-June-08			Currency Future	7.1100	7.1221	7.1107	7.1221	0.00
09/10/2007	\$ / R On 14-December-07			Currency Future	6.9200	6.9276	6.9161	6.9276	24,681.00
09/10/2007	£ / R On 17-March-08			Currency Future	14.2000	14.2505	14.1977	14.2505	0.00
09/10/2007	£ / R On 13-June-08			Currency Future	14.3600	14.4160	14.3615	14.4160	0.00
09/10/2007	£ / R On 14-December-07			Currency Future	14.0400	14.0907	14.0369	14.0907	0.00
09/10/2007	€ / R On 17-March-08			Currency Future	9.9000	9.9032	9.9023	9.9032	0.00
09/10/2007	€ / R On 13-June-08			Currency Future	10.0500	10.0529	10.0521	10.0529	0.00
09/10/2007	€ / R On 14-December-07			Currency Future	9.7600	9.7580	9.7558	9.7580	0.00
09/10/2007	ALBI On 07-February-08			Index Future	266.1100	266.2300	266.1110	266.2300	0.00
09/10/2007	ALBI On 02-May-08			Index Future	272.4500	272.5810	272.4510	272.5810	0.00
09/10/2007	ALBI On 07-August-08			Index Future	279.9700	280.1070	279.9700	280.1070	0.00
09/10/2007	ALBI On 01-November-07			Index Future	258.9500	259.0640	258.9490	259.0640	166.00
09/10/2007	ALBI On 06-November-08			Index Future	287.0500	287.1850	287.0540	287.1850	0.00
09/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	122777	123940	122777	123940	0.00
09/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	1667	1640	1667	1640	0.00
09/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	88019	89104	88019	89104	0.00
09/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	13509	13294	13509	13294	0.00
09/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	156571	157832	156571	157832	0.00
09/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	6871	6762	6871	6762	0.00
09/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	50356	51520	50356	51520	0.00
09/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	866	880	866	880	0.00
09/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	224380	225636	224380	225636	0.00
09/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	3840	3786	3840	3786	0.00
09/10/2007	CRD1 On 07-February-08			Index Future	114.1000	114.1190	114.1030	114.1190	0.00
09/10/2007	CRD1 On 01-November-07			Index Future	111.1100	111.1280	111.1130	111.1280	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
09/10/2007	GOVI On 07-February-08			jGovi	266.8800	266.9170	266.8815	266.9170	4.00
09/10/2007	GOVI On 02-May-08			jGovi	273.6200	273.6570	273.6210	273.6570	0.00
09/10/2007	GOVI On 01-November-07			jGovi	259.8900	259.9210	259.8875	259.9210	60.00
09/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	34345	34662	34345	34662	0.00
09/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	15530	15492	15530	15492	0.00
09/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	105402	105764	105402	105764	0.00
09/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	9192	9194	9192	9194	0.00
09/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	221	261	221	261	0.00
09/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	51346	51051	51346	51051	0.00
09/10/2007	ILBI On 07-February-08			Index Future	291.3700	291.3350	291.3670	291.3350	0.00
09/10/2007	ILBI On 01-November-07			Index Future	283.5300	283.4930	283.5250	283.4930	0.00
09/10/2007	J153 On 31-August-10			jSwap	9.8400	9.8330	0.0600	0.0598	0.00
09/10/2007	J157 On 15-September-15			jSwap	9.2400	9.2480	0.0006	0.0001	0.00
09/10/2007	J186 On 21-December-26			jSwap	8.4200	8.4030	0.0875	0.0859	0.00
09/10/2007	J201 On 22-December-14			jSwap	9.3200	9.3230	0.0986	0.0988	0.00
09/10/2007	J203 On 15-September-17			jSwap	9.1000	9.1040	0.1029	0.1034	0.00
09/10/2007	J204 On 21-December-18			jSwap	9.0200	9.0220	0.1088	0.1093	0.00
09/10/2007	J207 On 15-January-20			jSwap	8.9200	8.9210	0.0687	0.0691	0.00
09/10/2007	JBAR On 21-December-05			jBar	10.3000	10.3170	10.3040	10.3170	0.00
09/10/2007	JFRA On 07-February-08			jFra	10.3400	10.3500	0.0251	0.0252	0.00
09/10/2007	JFRA On 02-May-08			jFra	10.2900	10.2960	0.0266	0.0266	0.00
09/10/2007	JFRA On 07-August-08			jFra	10.1600	10.1410	0.0247	0.0247	0.00
09/10/2007	JFRA On 01-November-07			jFra	10.3100	10.3160	0.0269	0.0269	0.00
09/10/2007	JFRA On 06-November-08			jFra	9.9000	9.9430	0.0241	0.0242	0.00
09/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15246	15309	15246	15309	0.00
09/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8309	8343	8309	8343	0.00
09/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15031	15076	15031	15076	0.00
09/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14937	14965	14937	14965	0.00
09/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18062	18073	18062	18073	0.00
09/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18288	18338	18288	18338	0.00
09/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7352	7357	7352	7357	0.00
09/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
09/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20306	20385	20306	20385	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21162	21132	21162	21132	0.00
09/10/2007	JN02 On 07-February-08			jNote	9.8000	9.8010	0.1752	0.1752	0.00
09/10/2007	JN02 On 02-May-08			jNote	9.6400	9.6320	0.1740	0.1739	0.00
09/10/2007	JN02 On 01-November-07			jNote	9.9500	9.9570	0.1792	0.1793	0.00
09/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19964	20005	19964	20005	0.00
09/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5644	5686	5644	5686	0.00
09/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12674	12662	12674	12662	0.00
09/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17629	17727	17629	17727	0.00
09/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17622	17746	17622	17746	0.00
09/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	479	513	479	513	0.00
09/10/2007	JN05 On 07-February-08			jNote	9.2600	9.2570	0.3654	0.3654	0.00
09/10/2007	JN05 On 02-May-08			jNote	9.1700	9.1700	0.3629	0.3629	0.00
09/10/2007	JN05 On 01-November-07			jNote	9.3500	9.3500	0.3681	0.3680	0.00
09/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17231	17250	17231	17250	0.00
09/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7050	7108	7050	7108	0.00
09/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	10002	10021	10002	10021	0.00
09/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	21533	21594	21533	21594	0.00
09/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	14689	14680	14689	14680	0.00
09/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	836	906	836	906	0.00
09/10/2007	JN10 On 07-February-08			jNote	8.8900	8.8980	0.5784	0.5788	0.00
09/10/2007	JN10 On 02-May-08			jNote	8.8200	8.8240	0.5763	0.5768	0.00
09/10/2007	JN10 On 01-November-07			jNote	8.9700	8.9750	0.5819	0.5824	0.00
09/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	8298	8553	8298	8553	0.00
09/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	15457	15190	15457	15190	0.00
09/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	10341	10578	10341	10578	0.00
09/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	20973	20686	20973	20686	0.00
09/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	4013	4348	4013	4348	0.00
09/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	6157	5972	6157	5972	0.00
09/10/2007	JROD On 31-January-08			jRod	10.0500	10.0620	0.0104	0.0104	0.00
09/10/2007	JROD On 29-February-08			jRod	10.2500	10.2540	0.0111	0.0112	0.00
09/10/2007	JROD On 31-March-08			jRod	10.3800	10.3860	0.0119	0.0119	0.00
09/10/2007	JROD On 31-October-07			jRod	9.6300	9.6330	0.0043	0.0043	0.00
09/10/2007	JROD On 30-November-07			jRod	9.9200	9.9320	0.0050	0.0050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	JROD On 31-December-07			jRod	10.2000	10.2230	0.0058	0.0058	0.00
09/10/2007	OTH1 On 07-February-08			Index Future	261.9900	262.0910	261.9850	262.0910	0.00
09/10/2007	OTH1 On 01-November-07			Index Future	255.1200	255.2220	255.1190	255.2220	12.00
09/10/2007	R153 On 07-February-08			Bond Future	8.7600	8.7460	115.4093	115.4331	6,220.00
09/10/2007	R153 On 02-May-08			Bond Future	8.6900	8.6770	111.2589	111.2806	0.00
09/10/2007	R153 On 01-November-07			Bond Future	8.8300	8.8240	112.5592	112.5853	3,890.00
09/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	321	330	321	330	0.00
09/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1530	1515	1530	1515	0.00
09/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1263	1279	1263	1279	0.00
09/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	585	579	585	579	0.00
09/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	11	13	11	13	0.00
09/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1546	1522	1546	1522	0.00
09/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	189	195	189	195	0.00
09/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2002	1984	2002	1984	0.00
09/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1	1	1	1	0.00
09/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2201	2176	2201	2176	0.00
09/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	104	108	104	108	0.00
09/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2525	2505	2525	2505	0.00
09/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2871	2845	2871	2845	0.00
09/10/2007	R157 On 07-February-08			Bond Future	8.1000	8.1030	135.6943	135.6943	3,580.00
09/10/2007	R157 On 02-May-08			Bond Future	8.0500	8.0460	131.7596	131.7596	0.00
09/10/2007	R157 On 01-November-07			Bond Future	8.1700	8.1730	132.3446	132.3446	2,660.00
09/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	932	938	932	938	0.00
09/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3308	3315	3308	3315	0.00
09/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3846	3851	3846	3851	0.00
09/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	939	943	939	943	0.00
09/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1083	1099	1083	1099	350.00
09/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	559	576	559	576	0.00
09/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2337	2346	2337	2346	75.00
09/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	131	141	131	141	0.00
09/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3877	3879	3877	3879	0.00
09/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	18	21	18	21	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5027	5030	5027	5030	0.00
09/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	554	558	554	558	0.00
09/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	66	72	66	72	0.00
09/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2994	3000	2994	3000	0.00
09/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	513	519	513	519	0.00
09/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4607	4613	4607	4613	0.00
09/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	7	8	7	8	0.00
09/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4707	4708	4707	4708	0.00
09/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	258	262	258	262	0.00
09/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6099	6102	6099	6102	0.00
09/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	7	8	7	8	0.00
09/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4707	4708	4707	4708	0.00
09/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	1	0	1	0.00
09/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6503	6503	6503	6503	0.00
09/10/2007	R186 On 07-February-08			Bond Future	7.8700	7.8740	127.0752	127.0752	0.00
09/10/2007	R186 On 02-May-08			Bond Future	7.8300	7.8250	129.9403	129.9403	0.00
09/10/2007	R186 On 01-November-07			Bond Future	7.9300	7.9340	128.9775	128.9775	0.00
09/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2423	2436	2423	2436	0.00
09/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3871	3884	3871	3884	0.00
09/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4829	4838	4829	4838	0.00
09/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2827	2836	2827	2836	0.00
09/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	105	115	105	115	0.00
09/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5283	5293	5283	5293	0.00
09/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1396	1407	1396	1407	0.00
09/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5842	5853	5842	5853	0.00
09/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	725	734	725	734	0.00
09/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8274	8282	8274	8282	0.00
09/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	11	13	11	13	0.00
09/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	8319	8321	8319	8321	0.00
09/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1	1	1	1	0.00
09/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11551	11551	11551	11551	0.00
09/10/2007	R196 On 07-February-08			Bond Future	8.9500	8.9280	105.5761	105.5958	0.00
09/10/2007	R196 On 02-May-08			Bond Future	8.7400	8.7180	102.8075	102.8262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	R196 On 01-November-07			Bond Future	9.2400	9.2280	102.7445	102.7604	0.00
09/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	299	308	299	308	0.00
09/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	494	484	494	484	0.00
09/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	466	478	466	478	0.00
09/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	266	259	266	259	0.00
09/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	13	16	13	16	0.00
09/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	616	603	616	603	0.00
09/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	207	215	207	215	0.00
09/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	650	638	650	638	0.00
09/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2	3	2	3	0.00
09/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	914	899	914	899	0.00
09/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	138	144	138	144	0.00
09/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	828	815	828	815	0.00
09/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1222	1206	1222	1206	0.00
09/10/2007	R201 On 07-February-08			Bond Future	8.1200	8.1230	104.4961	104.4961	0.00
09/10/2007	R201 On 02-May-08			Bond Future	8.0500	8.0450	106.8488	106.8488	0.00
09/10/2007	R201 On 01-November-07			Bond Future	8.2200	8.2160	106.1196	106.1196	910.00
09/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	728	733	728	733	0.00
09/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2723	2728	2723	2728	0.00
09/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3069	3073	3069	3073	0.00
09/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	749	753	749	753	0.00
09/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	48	53	48	53	0.00
09/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2608	2613	2608	2613	0.00
09/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	6	7	6	7	0.00
09/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3972	3973	3972	3973	0.00
09/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	403	408	403	408	0.00
09/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3763	3768	3763	3768	0.00
09/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	1	0	1	0.00
09/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5397	5397	5397	5397	0.00
09/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	204	207	204	207	0.00
09/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4951	4954	4951	4954	0.00
09/10/2007	R203 On 07-February-08			Bond Future	8.0300	8.0260	104.8664	104.8664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	R203 On 02-May-08			Bond Future	7.9600	7.9620	103.0466	103.0466	0.00
09/10/2007	R203 On 01-November-07			Bond Future	8.1000	8.1010	102.1604	102.1604	0.00
09/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	600	606	600	606	0.00
09/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4186	4192	4186	4192	0.00
09/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3131	3136	3131	3136	0.00
09/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1256	1261	1256	1261	0.00
09/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	14	16	14	16	0.00
09/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4177	4179	4177	4179	0.00
09/10/2007	R204 On 07-February-08			Bond Future	8.0000	8.0000	101.1424	101.1424	380.00
09/10/2007	R204 On 02-May-08			Bond Future	7.9400	7.9410	103.4200	103.4200	0.00
09/10/2007	R204 On 01-November-07			Bond Future	8.0700	8.0710	102.4868	102.4868	0.00
09/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1178	1187	1178	1187	0.00
09/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4848	4857	4848	4857	0.00
09/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3461	3466	3461	3466	0.00
09/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1296	1301	1296	1301	0.00
09/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	93	101	93	101	0.00
09/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4336	4345	4336	4345	0.00
09/10/2007	R206 On 07-February-08			Bond Future	8.1200	8.1100	97.6971	97.7426	0.00
09/10/2007	R206 On 02-May-08			Bond Future	8.0400	8.0270	99.8968	99.9411	0.00
09/10/2007	R206 On 01-November-07			Bond Future	8.2200	8.2130	98.8522	98.8990	0.00
09/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	593	612	593	612	0.00
09/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2294	2267	2294	2267	0.00
09/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1970	2001	1970	2001	0.00
09/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1032	1018	1032	1018	0.00
09/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	33	39	33	39	0.00
09/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2276	2236	2276	2236	0.00
09/10/2007	R207 On 07-February-08			Bond Future	7.9600	7.9630	95.1238	95.1238	0.00
09/10/2007	R207 On 02-May-08			Bond Future	7.9100	7.9090	97.2668	97.2668	0.00
09/10/2007	R207 On 01-November-07			Bond Future	8.0300	8.0320	96.2210	96.2210	0.00
09/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	648	654	648	654	0.00
09/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4126	4132	4126	4132	0.00
09/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3691	3696	3691	3696	0.00
09/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1247	1252	1247	1252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	22	25	22	25	0.00
09/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4056	4059	4056	4059	0.00
09/10/2007	R209 On 07-February-08			Bond Future	7.5500	7.5420	87.1960	87.2979	6,590.00
09/10/2007	R209 On 02-May-08			Bond Future	7.5100	7.4980	86.0106	86.1132	0.00
09/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.5960	84.9344	85.0355	0.00
09/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	643	670	643	670	0.00
09/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6574	6499	6574	6499	0.00
09/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4625	4698	4625	4698	0.00
09/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2202	2173	2202	2173	0.00
09/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	9	12	9	12	0.00
09/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6502	6404	6502	6404	0.00
09/10/2007	TRT1 On 07-February-08			Index Future	263.6800	263.7160	263.6790	263.7160	0.00
09/10/2007	TRT1 On 01-November-07			Index Future	256.7700	256.8040	256.7690	256.8040	400.00
10/10/2007	\$ / R On 17-March-08			Currency Future	7.0200	7.0119	7.0190	7.0119	15,144.00
10/10/2007	\$ / R On 13-June-08			Currency Future	7.1200	7.1107	7.1167	7.1107	0.00
10/10/2007	\$ / R On 14-December-07			Currency Future	6.9300	6.9161	6.9251	6.9161	24,838.00
10/10/2007	£ / R On 17-March-08			Currency Future	14.2800	14.1977	14.2828	14.1977	0.00
10/10/2007	£ / R On 13-June-08			Currency Future	14.4400	14.3615	14.4429	14.3615	0.00
10/10/2007	£ / R On 14-December-07			Currency Future	14.1300	14.0369	14.1276	14.0369	0.00
10/10/2007	€ / R On 17-March-08			Currency Future	9.9700	9.9023	9.9678	9.9023	0.00
10/10/2007	€ / R On 13-June-08			Currency Future	10.1200	10.0521	10.1166	10.0521	0.00
10/10/2007	€ / R On 14-December-07			Currency Future	9.8200	9.7558	9.8228	9.7558	0.00
10/10/2007	ALBI On 07-February-08			Index Future	265.9500	266.1110	265.9540	266.1110	0.00
10/10/2007	ALBI On 02-May-08			Index Future	272.2900	272.4510	272.2880	272.4510	0.00
10/10/2007	ALBI On 07-August-08			Index Future	279.7700	279.9700	279.7710	279.9700	0.00
10/10/2007	ALBI On 01-November-07			Index Future	258.8000	258.9490	258.8040	258.9490	166.00
10/10/2007	ALBI On 06-November-08			Index Future	286.8300	287.0540	286.8280	287.0540	0.00
10/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	121255	122777	121255	122777	0.00
10/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	1715	1667	1715	1667	0.00
10/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	86684	88019	86684	88019	0.00
10/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	13804	13509	13804	13509	0.00
10/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	154762	156571	154762	156571	0.00
10/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	7052	6871	7052	6871	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	48908	50356	48908	50356	0.00
10/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	868	866	868	866	0.00
10/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	222232	224380	222232	224380	0.00
10/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	3952	3840	3952	3840	0.00
10/10/2007	CRD1 On 07-February-08			Index Future	114.0600	114.1030	114.0560	114.1030	0.00
10/10/2007	CRD1 On 01-November-07			Index Future	111.0700	111.1130	111.0680	111.1130	8.00
10/10/2007	GOVI On 07-February-08			jGovi	266.7500	266.8815	266.7530	266.8815	4.00
10/10/2007	GOVI On 02-May-08			jGovi	273.4900	273.6210	273.4900	273.6210	0.00
10/10/2007	GOVI On 01-November-07			jGovi	259.7600	259.8875	259.7640	259.8875	60.00
10/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	33449	34345	33449	34345	0.00
10/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	15919	15530	15919	15530	0.00
10/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	104248	105402	104248	105402	0.00
10/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	9348	9192	9348	9192	0.00
10/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	167	221	167	221	0.00
10/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	52527	51346	52527	51346	0.00
10/10/2007	ILBI On 07-February-08			Index Future	291.4200	291.3670	291.4160	291.3670	0.00
10/10/2007	ILBI On 01-November-07			Index Future	283.5800	283.5250	283.5810	283.5250	0.00
10/10/2007	J153 On 31-August-10			jSwap	9.8200	9.8400	0.0595	0.0600	0.00
10/10/2007	J157 On 15-September-15			jSwap	9.2100	9.2400	0.0024	0.0006	0.00
10/10/2007	J186 On 21-December-26			jSwap	8.3800	8.4190	0.0843	0.0875	0.00
10/10/2007	J201 On 22-December-14			jSwap	9.2900	9.3180	0.0972	0.0986	0.00
10/10/2007	J203 On 15-September-17			jSwap	9.0600	9.0960	0.1010	0.1029	0.00
10/10/2007	J204 On 21-December-18			jSwap	8.9900	9.0150	0.1070	0.1088	0.00
10/10/2007	J207 On 15-January-20			jSwap	8.8900	8.9150	0.0667	0.0687	0.00
10/10/2007	JBAR On 21-December-05			jBar	10.3200	10.3040	10.3170	10.3040	0.00
10/10/2007	JFRA On 07-February-08			jFra	10.3000	10.3400	0.0250	0.0251	0.00
10/10/2007	JFRA On 02-May-08			jFra	10.2600	10.2890	0.0265	0.0266	0.00
10/10/2007	JFRA On 07-August-08			jFra	10.1200	10.1570	0.0246	0.0247	0.00
10/10/2007	JFRA On 01-November-07			jFra	10.3000	10.3140	0.0269	0.0269	0.00
10/10/2007	JFRA On 06-November-08			jFra	9.8500	9.8980	0.0240	0.0241	0.00
10/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15168	15246	15168	15246	0.00
10/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8285	8309	8285	8309	0.00
10/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14957	15031	14957	15031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14939	14937	14939	14937	0.00
10/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17988	18062	17988	18062	0.00
10/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18304	18288	18304	18288	0.00
10/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7326	7352	7326	7352	0.00
10/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
10/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20222	20306	20222	20306	0.00
10/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21197	21162	21197	21162	0.00
10/10/2007	JN02 On 07-February-08			jNote	9.7700	9.8010	0.1748	0.1752	0.00
10/10/2007	JN02 On 02-May-08			jNote	9.6100	9.6380	0.1736	0.1740	0.00
10/10/2007	JN02 On 01-November-07			jNote	9.9200	9.9520	0.1787	0.1792	0.00
10/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19547	19964	19547	19964	0.00
10/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5776	5644	5776	5644	0.00
10/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12421	12674	12421	12674	0.00
10/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17872	17629	17872	17629	0.00
10/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17075	17622	17075	17622	0.00
10/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	484	479	484	479	0.00
10/10/2007	JN05 On 07-February-08			jNote	9.2300	9.2580	0.3646	0.3654	0.00
10/10/2007	JN05 On 02-May-08			jNote	9.1500	9.1710	0.3622	0.3629	0.00
10/10/2007	JN05 On 01-November-07			jNote	9.3300	9.3520	0.3674	0.3681	0.00
10/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	16571	17231	16571	17231	0.00
10/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7371	7050	7371	7050	0.00
10/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9598	10002	9598	10002	0.00
10/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	22132	21533	22132	21533	0.00
10/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	13856	14689	13856	14689	0.00
10/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	901	836	901	836	0.00
10/10/2007	JN10 On 07-February-08			jNote	8.8600	8.8900	0.5771	0.5784	0.00
10/10/2007	JN10 On 02-May-08			jNote	8.7900	8.8160	0.5751	0.5763	0.00
10/10/2007	JN10 On 01-November-07			jNote	8.9400	8.9670	0.5806	0.5819	0.00
10/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7452	8298	7452	8298	0.00
10/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16704	15457	16704	15457	0.00
10/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9568	10341	9568	10341	0.00
10/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	22185	20973	22185	20973	0.00
10/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	3105	4013	3105	4013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	7265	6157	7265	6157	0.00
10/10/2007	JROD On 31-January-08			jRod	10.0500	10.0500	0.0104	0.0104	0.00
10/10/2007	JROD On 29-February-08			jRod	10.2500	10.2450	0.0111	0.0111	0.00
10/10/2007	JROD On 31-March-08			jRod	10.3800	10.3800	0.0119	0.0119	0.00
10/10/2007	JROD On 31-October-07			jRod	9.6200	9.6270	0.0043	0.0043	0.00
10/10/2007	JROD On 30-November-07			jRod	9.9100	9.9160	0.0049	0.0050	0.00
10/10/2007	JROD On 31-December-07			jRod	10.2000	10.2010	0.0058	0.0058	0.00
10/10/2007	OTH1 On 07-February-08			Index Future	261.8600	261.9850	261.8560	261.9850	0.00
10/10/2007	OTH1 On 01-November-07			Index Future	255.0000	255.1190	254.9960	255.1190	12.00
10/10/2007	R153 On 07-February-08			Bond Future	8.7500	8.7560	115.4331	115.4093	6,220.00
10/10/2007	R153 On 02-May-08			Bond Future	8.6800	8.6870	111.2806	111.2589	0.00
10/10/2007	R153 On 01-November-07			Bond Future	8.8200	8.8340	112.5853	112.5592	4,190.00
10/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	324	321	324	321	0.00
10/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1510	1530	1510	1530	0.00
10/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1275	1263	1275	1263	0.00
10/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	575	585	575	585	0.00
10/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	10	11	10	11	0.00
10/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1519	1546	1519	1546	0.00
10/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	191	189	191	189	0.00
10/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1980	2002	1980	2002	0.00
10/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2175	2201	2175	2201	0.00
10/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	105	104	105	104	0.00
10/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2502	2525	2502	2525	0.00
10/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2845	2871	2845	2871	0.00
10/10/2007	R157 On 07-February-08			Bond Future	8.1000	8.1030	135.6943	135.6943	3,580.00
10/10/2007	R157 On 02-May-08			Bond Future	8.0500	8.0460	131.7596	131.7596	0.00
10/10/2007	R157 On 01-November-07			Bond Future	8.1700	8.1730	132.3446	132.3446	2,660.00
10/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	925	932	925	932	0.00
10/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3301	3308	3301	3308	0.00
10/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3842	3846	3842	3846	0.00
10/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	934	939	934	939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1066	1083	1066	1083	350.00
10/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	542	559	542	559	0.00
10/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2328	2337	2328	2337	75.00
10/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	122	131	122	131	0.00
10/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3874	3877	3874	3877	0.00
10/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	16	18	16	18	50.00
10/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5023	5027	5023	5027	0.00
10/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	551	554	551	554	0.00
10/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	60	66	60	66	0.00
10/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2988	2994	2988	2994	0.00
10/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	508	513	508	513	0.00
10/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4602	4607	4602	4607	0.00
10/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6	7	6	7	0.00
10/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4706	4707	4706	4707	0.00
10/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	254	258	254	258	0.00
10/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6095	6099	6095	6099	0.00
10/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6	7	6	7	0.00
10/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4706	4707	4706	4707	0.00
10/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6503	6503	6503	6503	0.00
10/10/2007	R186 On 07-February-08			Bond Future	7.8700	7.8740	127.0752	127.0752	0.00
10/10/2007	R186 On 02-May-08			Bond Future	7.8300	7.8250	129.9403	129.9403	0.00
10/10/2007	R186 On 01-November-07			Bond Future	7.9300	7.9340	128.9775	128.9775	0.00
10/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2411	2423	2411	2423	0.00
10/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3859	3871	3859	3871	0.00
10/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4820	4829	4820	4829	0.00
10/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2818	2827	2818	2827	0.00
10/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	95	105	95	105	0.00
10/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5273	5283	5273	5283	0.00
10/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1385	1396	1385	1396	0.00
10/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5831	5842	5831	5842	0.00
10/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	717	725	717	725	0.00
10/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8266	8274	8266	8274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	9	11	9	11	0.00
10/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	8317	8319	8317	8319	0.00
10/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	1	0	1	0.00
10/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11551	11551	11551	11551	0.00
10/10/2007	R196 On 07-February-08			Bond Future	8.9000	8.9480	105.6254	105.5761	0.00
10/10/2007	R196 On 02-May-08			Bond Future	8.5600	8.7420	102.9461	102.8075	0.00
10/10/2007	R196 On 01-November-07			Bond Future	9.2500	9.2410	102.7335	102.7445	0.00
10/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	318	299	318	299	0.00
10/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	464	494	464	494	0.00
10/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	551	466	551	466	0.00
10/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	212	266	212	266	0.00
10/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	11	13	11	13	0.00
10/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	625	616	625	616	0.00
10/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	222	207	222	207	0.00
10/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	615	650	615	650	0.00
10/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	2	2	2	2	0.00
10/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	924	914	924	914	0.00
10/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	148	138	148	138	0.00
10/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	790	828	790	828	0.00
10/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1233	1222	1233	1222	0.00
10/10/2007	R201 On 07-February-08			Bond Future	8.1200	8.1230	104.4961	104.4961	0.00
10/10/2007	R201 On 02-May-08			Bond Future	8.0500	8.0450	106.8488	106.8488	0.00
10/10/2007	R201 On 01-November-07			Bond Future	8.2200	8.2160	106.1196	106.1196	910.00
10/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	722	728	722	728	0.00
10/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2717	2723	2717	2723	0.00
10/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3066	3069	3066	3069	0.00
10/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	746	749	746	749	0.00
10/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	44	48	44	48	0.00
10/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2604	2608	2604	2608	0.00
10/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	5	6	5	6	0.00
10/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3971	3972	3971	3972	0.00
10/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	399	403	399	403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3759	3763	3759	3763	0.00
10/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5397	5397	5397	5397	0.00
10/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	201	204	201	204	0.00
10/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4948	4951	4948	4951	0.00
10/10/2007	R203 On 07-February-08			Bond Future	8.0300	8.0260	104.8664	104.8664	0.00
10/10/2007	R203 On 02-May-08			Bond Future	7.9600	7.9620	103.0466	103.0466	0.00
10/10/2007	R203 On 01-November-07			Bond Future	8.1000	8.1010	102.1604	102.1604	0.00
10/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	594	600	594	600	0.00
10/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4180	4186	4180	4186	0.00
10/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3127	3131	3127	3131	0.00
10/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1251	1256	1251	1256	0.00
10/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	12	14	12	14	0.00
10/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4175	4177	4175	4177	0.00
10/10/2007	R204 On 07-February-08			Bond Future	8.0000	8.0000	101.1424	101.1424	380.00
10/10/2007	R204 On 02-May-08			Bond Future	7.9400	7.9410	103.4200	103.4200	0.00
10/10/2007	R204 On 01-November-07			Bond Future	8.0700	8.0710	102.4868	102.4868	0.00
10/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1169	1178	1169	1178	0.00
10/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4838	4848	4838	4848	0.00
10/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3456	3461	3456	3461	0.00
10/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1291	1296	1291	1296	0.00
10/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	84	93	84	93	0.00
10/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4327	4336	4327	4336	0.00
10/10/2007	R206 On 07-February-08			Bond Future	8.1200	8.1200	97.6971	97.6971	0.00
10/10/2007	R206 On 02-May-08			Bond Future	8.0400	8.0370	99.8968	99.8968	0.00
10/10/2007	R206 On 01-November-07			Bond Future	8.2200	8.2230	98.8522	98.8522	0.00
10/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	589	593	589	593	0.00
10/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2289	2294	2289	2294	0.00
10/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1967	1970	1967	1970	0.00
10/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1029	1032	1029	1032	0.00
10/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	29	33	29	33	0.00
10/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2273	2276	2273	2276	0.00
10/10/2007	R207 On 07-February-08			Bond Future	7.9600	7.9630	95.1238	95.1238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	R207 On 02-May-08			Bond Future	7.9100	7.9090	97.2668	97.2668	0.00
10/10/2007	R207 On 01-November-07			Bond Future	8.0300	8.0320	96.2210	96.2210	0.00
10/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	642	648	642	648	0.00
10/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4120	4126	4120	4126	0.00
10/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3686	3691	3686	3691	0.00
10/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1242	1247	1242	1247	0.00
10/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	19	22	19	22	0.00
10/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4054	4056	4054	4056	0.00
10/10/2007	R209 On 07-February-08			Bond Future	7.5500	7.5520	87.1960	87.1960	6,590.00
10/10/2007	R209 On 02-May-08			Bond Future	7.5100	7.5080	86.0106	86.0106	0.00
10/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.6060	84.9344	84.9344	0.00
10/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	636	643	636	643	0.00
10/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6567	6574	6567	6574	0.00
10/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4618	4625	4618	4625	0.00
10/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2195	2202	2195	2202	0.00
10/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	8	9	8	9	0.00
10/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6501	6502	6501	6502	0.00
10/10/2007	TRT1 On 07-February-08			Index Future	263.5500	263.6790	263.5520	263.6790	0.00
10/10/2007	TRT1 On 01-November-07			Index Future	256.6500	256.7690	256.6470	256.7690	400.00
11/10/2007	\$/R On 17-March-08			Currency Future	6.8800	7.0190	6.8829	7.0190	15,664.00
11/10/2007	\$/R On 13-June-08			Currency Future	6.9800	7.1167	6.9824	7.1167	1,004.00
11/10/2007	\$/R On 14-December-07			Currency Future	6.7900	6.9251	6.7867	6.9251	24,662.00
11/10/2007	£/R On 17-March-08			Currency Future	13.9700	14.2828	13.9724	14.2828	0.00
11/10/2007	£/R On 13-June-08			Currency Future	14.1400	14.4429	14.1360	14.4429	0.00
11/10/2007	£/R On 14-December-07			Currency Future	13.8100	14.1276	13.8117	14.1276	0.00
11/10/2007	€/R On 17-March-08			Currency Future	9.8300	9.9678	9.8250	9.9678	0.00
11/10/2007	€/R On 13-June-08			Currency Future	9.9800	10.1166	9.9768	10.1166	0.00
11/10/2007	€/R On 14-December-07			Currency Future	9.6800	9.8228	9.6757	9.8228	0.00
11/10/2007	ALBI On 07-February-08			Index Future	266.3100	265.9540	266.3060	265.9540	0.00
11/10/2007	ALBI On 02-May-08			Index Future	272.7500	272.2880	272.7520	272.2880	0.00
11/10/2007	ALBI On 07-August-08			Index Future	280.3800	279.7710	280.3790	279.7710	0.00
11/10/2007	ALBI On 01-November-07			Index Future	259.0200	258.8040	259.0230	258.8040	166.00
11/10/2007	ALBI On 06-November-08			Index Future	287.4700	286.8280	287.4650	286.8280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	124566	121255	124566	121255	0.00
11/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	1506	1715	1506	1715	0.00
11/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	90221	86684	90221	86684	0.00
11/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	12701	13804	12701	13804	0.00
11/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	160150	154762	160150	154762	0.00
11/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	6360	7052	6360	7052	0.00
11/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	50891	48908	50891	48908	0.00
11/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	661	868	661	868	0.00
11/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	228212	222232	228212	222232	0.00
11/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	3562	3952	3562	3952	0.00
11/10/2007	CRD1 On 07-February-08			Index Future	114.0600	114.0560	114.0600	114.0560	0.00
11/10/2007	CRD1 On 01-November-07			Index Future	111.0700	111.0680	111.0720	111.0680	8.00
11/10/2007	GOVI On 07-February-08			jGovi	266.9000	266.7530	266.9045	266.7530	4.00
11/10/2007	GOVI On 02-May-08			jGovi	273.6500	273.4900	273.6460	273.4900	0.00
11/10/2007	GOVI On 01-November-07			jGovi	259.9100	259.7640	259.9125	259.7640	60.00
11/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	34302	33449	34302	33449	0.00
11/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	15257	15919	15257	15919	0.00
11/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	105486	104248	105486	104248	0.00
11/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	9026	9348	9026	9348	0.00
11/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	168	167	168	167	0.00
11/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	51043	52527	51043	52527	0.00
11/10/2007	ILBI On 07-February-08			Index Future	291.5900	291.4160	291.5890	291.4160	0.00
11/10/2007	ILBI On 01-November-07			Index Future	283.6100	283.5810	283.6140	283.5810	0.00
11/10/2007	J153 On 31-August-10			jSwap	9.8600	9.8170	0.0604	0.0595	0.00
11/10/2007	J157 On 15-September-15			jSwap	9.2300	9.2070	0.0009	0.0024	0.00
11/10/2007	J186 On 21-December-26			jSwap	8.4100	8.3840	0.0869	0.0843	0.00
11/10/2007	J201 On 22-December-14			jSwap	9.3100	9.2910	0.0983	0.0972	0.00
11/10/2007	J203 On 15-September-17			jSwap	9.0800	9.0640	0.1020	0.1010	0.00
11/10/2007	J204 On 21-December-18			jSwap	9.0000	8.9870	0.1078	0.1070	0.00
11/10/2007	J207 On 15-January-20			jSwap	8.9000	8.8880	0.0675	0.0667	0.00
11/10/2007	JBAR On 21-December-05			jBar	10.3200	10.3170	10.3170	10.3170	0.00
11/10/2007	JFRA On 07-February-08			jFra	10.5100	10.3000	0.0255	0.0250	0.00
11/10/2007	JFRA On 02-May-08			jFra	10.4300	10.2620	0.0270	0.0265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	JFRA On 07-August-08			jFra	10.1500	10.1200	0.0247	0.0246	0.00
11/10/2007	JFRA On 01-November-07			jFra	10.4600	10.3040	0.0273	0.0269	0.00
11/10/2007	JFRA On 06-November-08			jFra	9.9500	9.8490	0.0242	0.0240	0.00
11/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15395	15168	15395	15168	0.00
11/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	8052	8285	8052	8285	0.00
11/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15141	14957	15141	14957	0.00
11/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14678	14939	14678	14939	0.00
11/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17990	17988	17990	17988	0.00
11/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18240	18304	18240	18304	0.00
11/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7720	7326	7720	7326	0.00
11/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
11/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20318	20222	20318	20222	0.00
11/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21040	21197	21040	21197	0.00
11/10/2007	JN02 On 07-February-08			jNote	9.8300	9.7700	0.1757	0.1748	0.00
11/10/2007	JN02 On 02-May-08			jNote	9.6400	9.6110	0.1739	0.1736	0.00
11/10/2007	JN02 On 01-November-07			jNote	10.0200	9.9210	0.1802	0.1787	0.00
11/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20269	19547	20269	19547	0.00
11/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5388	5776	5388	5776	0.00
11/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12576	12421	12576	12421	0.00
11/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17589	17872	17589	17872	0.00
11/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18596	17075	18596	17075	0.00
11/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	319	484	319	484	0.00
11/10/2007	JN05 On 07-February-08			jNote	9.2500	9.2330	0.3651	0.3646	0.00
11/10/2007	JN05 On 02-May-08			jNote	9.1600	9.1460	0.3624	0.3622	0.00
11/10/2007	JN05 On 01-November-07			jNote	9.3600	9.3290	0.3681	0.3674	0.00
11/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17016	16571	17016	16571	0.00
11/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7034	7371	7034	7371	0.00
11/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9709	9598	9709	9598	0.00
11/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	21843	22132	21843	22132	0.00
11/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	14773	13856	14773	13856	0.00
11/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	693	901	693	901	0.00
11/10/2007	JN10 On 07-February-08			jNote	8.8700	8.8580	0.5772	0.5771	0.00
11/10/2007	JN10 On 02-May-08			jNote	8.7900	8.7860	0.5750	0.5751	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	JN10 On 01-November-07			jNote	8.9500	8.9360	0.5810	0.5806	0.00
11/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7627	7452	7627	7452	0.00
11/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16286	16704	16286	16704	0.00
11/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9559	9568	9559	9568	0.00
11/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	22105	22185	22105	22185	0.00
11/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	3394	3105	3394	3105	0.00
11/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	6511	7265	6511	7265	0.00
11/10/2007	JROD On 31-January-08			jRod	10.0500	10.0520	0.0104	0.0104	0.00
11/10/2007	JROD On 29-February-08			jRod	10.2400	10.2470	0.0111	0.0111	0.00
11/10/2007	JROD On 31-March-08			jRod	10.3800	10.3800	0.0119	0.0119	0.00
11/10/2007	JROD On 31-October-07			jRod	9.6200	9.6240	0.0043	0.0043	0.00
11/10/2007	JROD On 30-November-07			jRod	9.9100	9.9140	0.0049	0.0049	0.00
11/10/2007	JROD On 31-December-07			jRod	10.1900	10.2020	0.0058	0.0058	0.00
11/10/2007	OTH1 On 07-February-08			Index Future	262.4900	261.8560	262.4850	261.8560	0.00
11/10/2007	OTH1 On 01-November-07			Index Future	255.6100	254.9960	255.6080	254.9960	12.00
11/10/2007	R153 On 07-February-08			Bond Future	8.7800	8.7460	115.3619	115.4331	6,220.00
11/10/2007	R153 On 02-May-08			Bond Future	8.7100	8.6770	111.2153	111.2806	0.00
11/10/2007	R153 On 01-November-07			Bond Future	8.8500	8.8240	112.5072	112.5853	4,190.00
11/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	303	324	303	324	0.00
11/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1559	1510	1559	1510	0.00
11/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1232	1275	1232	1275	0.00
11/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	597	575	597	575	0.00
11/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	7	10	7	10	0.00
11/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1594	1519	1594	1519	0.00
11/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	176	191	176	191	0.00
11/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2037	1980	2037	1980	0.00
11/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1	1	1	1	0.00
11/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2253	2175	2253	2175	0.00
11/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	95	105	95	105	0.00
11/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2564	2502	2564	2502	0.00
11/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2923	2845	2923	2845	0.00
11/10/2007	R157 On 07-February-08			Bond Future	8.0900	8.1030	135.7609	135.6943	3,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	R157 On 02-May-08			Bond Future	8.0400	8.0460	131.8246	131.7596	0.00
11/10/2007	R157 On 01-November-07			Bond Future	8.1600	8.1730	132.4129	132.3446	2,660.00
11/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	939	925	939	925	0.00
11/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3248	3301	3248	3301	0.00
11/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3885	3842	3885	3842	0.00
11/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	912	934	912	934	0.00
11/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1091	1066	1091	1066	350.00
11/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	499	542	499	542	0.00
11/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2379	2328	2379	2328	75.00
11/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	105	122	105	122	0.00
11/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3939	3874	3939	3874	0.00
11/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	12	16	12	16	50.00
11/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5073	5023	5073	5023	0.00
11/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	535	551	535	551	0.00
11/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	58	60	58	60	0.00
11/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2918	2988	2918	2988	0.00
11/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	516	508	516	508	0.00
11/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4543	4602	4543	4602	0.00
11/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5	6	5	6	0.00
11/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4637	4706	4637	4706	0.00
11/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	258	254	258	254	0.00
11/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6032	6095	6032	6095	0.00
11/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	5	6	5	6	0.00
11/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4637	4706	4637	4706	0.00
11/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6435	6503	6435	6503	0.00
11/10/2007	R186 On 07-February-08			Bond Future	7.8300	7.8740	127.5396	127.0752	0.00
11/10/2007	R186 On 02-May-08			Bond Future	7.7900	7.8250	130.4047	129.9403	0.00
11/10/2007	R186 On 01-November-07			Bond Future	7.8900	7.9340	129.4417	128.9775	0.00
11/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2607	2411	2607	2411	0.00
11/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3590	3859	3590	3859	0.00
11/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5094	4820	5094	4820	0.00
11/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2627	2818	2627	2818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	118	95	118	95	0.00
11/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4832	5273	4832	5273	0.00
11/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1516	1385	1516	1385	0.00
11/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5497	5831	5497	5831	0.00
11/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	794	717	794	717	0.00
11/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7879	8266	7879	8266	0.00
11/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	11	9	11	9	0.00
11/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	7855	8317	7855	8317	0.00
11/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1	0	1	0	0.00
11/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11087	11551	11087	11551	0.00
11/10/2007	R196 On 07-February-08			Bond Future	8.9400	8.8980	105.5840	105.6254	0.00
11/10/2007	R196 On 02-May-08			Bond Future	8.6100	8.5640	102.9126	102.9461	0.00
11/10/2007	R196 On 01-November-07			Bond Future	9.2800	9.2500	102.6919	102.7335	0.00
11/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	299	318	299	318	0.00
11/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	486	464	486	464	0.00
11/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	529	551	529	551	0.00
11/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	223	212	223	212	0.00
11/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	8	11	8	11	0.00
11/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	663	625	663	625	0.00
11/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	207	222	207	222	0.00
11/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	641	615	641	615	0.00
11/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1	2	1	2	0.00
11/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	965	924	965	924	0.00
11/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	137	148	137	148	0.00
11/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	820	790	820	790	0.00
11/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1275	1233	1275	1233	0.00
11/10/2007	R201 On 07-February-08			Bond Future	8.1100	8.1230	104.5490	104.4961	0.00
11/10/2007	R201 On 02-May-08			Bond Future	8.0400	8.0450	106.9006	106.8488	0.00
11/10/2007	R201 On 01-November-07			Bond Future	8.2100	8.2160	106.1737	106.1196	910.00
11/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	733	722	733	722	0.00
11/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2675	2717	2675	2717	0.00
11/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3100	3066	3100	3066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	728	746	728	746	0.00
11/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	42	44	42	44	0.00
11/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2548	2604	2548	2604	0.00
11/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	4	5	4	5	0.00
11/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3917	3971	3917	3971	0.00
11/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	405	399	405	399	0.00
11/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3712	3759	3712	3759	0.00
11/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5343	5397	5343	5397	0.00
11/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	204	201	204	201	0.00
11/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4898	4948	4898	4948	0.00
11/10/2007	R203 On 07-February-08			Bond Future	8.0100	8.0260	104.9998	104.8664	0.00
11/10/2007	R203 On 02-May-08			Bond Future	7.9400	7.9620	103.1785	103.0466	0.00
11/10/2007	R203 On 01-November-07			Bond Future	8.0800	8.1010	102.2954	102.1604	0.00
11/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	619	594	619	594	0.00
11/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4072	4180	4072	4180	0.00
11/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3209	3127	3209	3127	0.00
11/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1201	1251	1201	1251	0.00
11/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	12	12	12	12	0.00
11/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4040	4175	4040	4175	0.00
11/10/2007	R204 On 07-February-08			Bond Future	7.9900	8.0000	101.2141	101.1424	380.00
11/10/2007	R204 On 02-May-08			Bond Future	7.9300	7.9410	103.4911	103.4200	0.00
11/10/2007	R204 On 01-November-07			Bond Future	8.0600	8.0710	102.5592	102.4868	0.00
11/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1181	1169	1181	1169	0.00
11/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4779	4838	4779	4838	0.00
11/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3498	3456	3498	3456	0.00
11/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1262	1291	1262	1291	0.00
11/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	81	84	81	84	0.00
11/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4251	4327	4251	4327	0.00
11/10/2007	R206 On 07-February-08			Bond Future	8.1000	8.1200	97.7881	97.6971	0.00
11/10/2007	R206 On 02-May-08			Bond Future	8.0200	8.0370	99.9855	99.8968	0.00
11/10/2007	R206 On 01-November-07			Bond Future	8.2000	8.2230	98.9458	98.8522	0.00
11/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	612	589	612	589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2222	2289	2222	2289	0.00
11/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2018	1967	2018	1967	0.00
11/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	991	1029	991	1029	0.00
11/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	31	29	31	29	0.00
11/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2181	2273	2181	2273	0.00
11/10/2007	R207 On 07-February-08			Bond Future	7.9500	7.9630	95.1972	95.1238	0.00
11/10/2007	R207 On 02-May-08			Bond Future	7.9000	7.9090	97.3398	97.2668	0.00
11/10/2007	R207 On 01-November-07			Bond Future	8.0200	8.0320	96.2948	96.2210	0.00
11/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	654	642	654	642	0.00
11/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4058	4120	4058	4120	0.00
11/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3731	3686	3731	3686	0.00
11/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1214	1242	1214	1242	0.00
11/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	18	19	18	19	0.00
11/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3979	4054	3979	4054	0.00
11/10/2007	R209 On 07-February-08			Bond Future	7.4800	7.5520	87.9134	87.1960	6,590.00
11/10/2007	R209 On 02-May-08			Bond Future	7.4400	7.5080	86.7327	86.0106	0.00
11/10/2007	R209 On 01-November-07			Bond Future	7.5400	7.6060	85.6458	84.9344	0.00
11/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	776	636	776	636	0.00
11/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	5989	6567	5989	6567	0.00
11/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	5080	4618	5080	4618	0.00
11/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1935	2195	1935	2195	0.00
11/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	14	8	14	8	0.00
11/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	5796	6501	5796	6501	0.00
11/10/2007	TRT1 On 07-February-08			Index Future	263.7200	263.5520	263.7150	263.5520	0.00
11/10/2007	TRT1 On 01-November-07			Index Future	256.8100	256.6470	256.8060	256.6470	400.00
12/10/2007	\$ / R On 17-March-08			Currency Future	6.9100	6.8829	6.9121	6.8829	15,747.00
12/10/2007	\$ / R On 13-June-08			Currency Future	7.0100	6.9824	7.0126	6.9824	1,006.00
12/10/2007	\$ / R On 14-December-07			Currency Future	6.8100	6.7867	6.8145	6.7867	24,700.00
12/10/2007	£ / R On 17-March-08			Currency Future	14.0000	13.9724	13.9987	13.9724	0.00
12/10/2007	£ / R On 13-June-08			Currency Future	14.1600	14.1360	14.1615	14.1360	0.00
12/10/2007	£ / R On 14-December-07			Currency Future	13.8400	13.8117	13.8369	13.8117	0.00
12/10/2007	€ / R On 17-March-08			Currency Future	9.8100	9.8250	9.8147	9.8250	0.00
12/10/2007	€ / R On 13-June-08			Currency Future	9.9700	9.9768	9.9655	9.9768	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2007	€ / R On 14-December-07			Currency Future	9.6600	9.6757	9.6649	9.6757	0.00
12/10/2007	ALBI On 07-February-08			Index Future	266.6600	266.3060	266.6590	266.3060	0.00
12/10/2007	ALBI On 02-May-08			Index Future	273.1800	272.7520	273.1830	272.7520	0.00
12/10/2007	ALBI On 07-August-08			Index Future	280.8500	280.3790	280.8490	280.3790	0.00
12/10/2007	ALBI On 01-November-07			Index Future	259.2200	259.0230	259.2200	259.0230	166.00
12/10/2007	ALBI On 06-November-08			Index Future	287.9800	287.4650	287.9750	287.4650	0.00
12/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	127908	124566	127908	124566	0.00
12/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	1318	1506	1318	1506	0.00
12/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	93561	90221	93561	90221	0.00
12/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	11731	12701	11731	12701	0.00
12/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	164345	160150	164345	160150	0.00
12/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	5855	6360	5855	6360	0.00
12/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	52700	50891	52700	50891	0.00
12/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	500	661	500	661	0.00
12/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	233020	228212	233020	228212	0.00
12/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	3270	3562	3270	3562	0.00
12/10/2007	CRD1 On 07-February-08			Index Future	114.1600	114.0600	114.1630	114.0600	0.00
12/10/2007	CRD1 On 01-November-07			Index Future	111.1400	111.0720	111.1360	111.0720	8.00
12/10/2007	GOVI On 07-February-08			jGovi	267.2200	266.9045	267.2240	266.9045	4.00
12/10/2007	GOVI On 02-May-08			jGovi	273.9900	273.6460	273.9930	273.6460	0.00
12/10/2007	GOVI On 01-November-07			jGovi	260.1400	259.9125	260.1370	259.9125	60.00
12/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	36257	34302	36257	34302	0.00
12/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	14017	15257	14017	15257	0.00
12/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	108342	105486	108342	105486	0.00
12/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	8412	9026	8412	9026	0.00
12/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	185	168	185	168	0.00
12/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	48815	51043	48815	51043	0.00
12/10/2007	ILBI On 07-February-08			Index Future	291.7700	291.5890	291.7680	291.5890	0.00
12/10/2007	ILBI On 01-November-07			Index Future	283.7100	283.6140	283.7090	283.6140	0.00
12/10/2007	J153 On 31-August-10			jSwap	9.8700	9.8560	0.0608	0.0604	0.00
12/10/2007	J157 On 15-September-15			jSwap	9.1900	9.2330	0.0036	0.0009	0.00
12/10/2007	J186 On 21-December-26			jSwap	8.3800	8.4120	0.0839	0.0869	0.00
12/10/2007	J201 On 22-December-14			jSwap	9.2700	9.3130	0.0960	0.0983	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2007	J203 On 15-September-17			jSwap	9.0400	9.0810	0.0993	0.1020	0.00
12/10/2007	J204 On 21-December-18			jSwap	8.9600	8.9990	0.1050	0.1078	0.00
12/10/2007	J207 On 15-January-20			jSwap	8.8700	8.8990	0.0652	0.0675	0.00
12/10/2007	JBAR On 21-December-05			jBar	0.0000	10.3170	0.0000	10.3170	0.00
12/10/2007	JFRA On 07-February-08			jFra	10.6000	10.5070	0.0258	0.0255	0.00
12/10/2007	JFRA On 02-May-08			jFra	10.4800	10.4320	0.0271	0.0270	0.00
12/10/2007	JFRA On 07-August-08			jFra	10.1800	10.1470	0.0248	0.0247	0.00
12/10/2007	JFRA On 01-November-07			jFra	10.5900	10.4560	0.0276	0.0273	0.00
12/10/2007	JFRA On 06-November-08			jFra	9.9400	9.9530	0.0242	0.0242	0.00
12/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15497	15395	15497	15395	0.00
12/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7906	8052	7906	8052	0.00
12/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	15162	15141	15162	15141	0.00
12/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14583	14678	14583	14678	0.00
12/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	18004	17990	18004	17990	0.00
12/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18164	18240	18164	18240	0.00
12/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8059	7720	8059	7720	0.00
12/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
12/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20281	20318	20281	20318	0.00
12/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	21025	21040	21025	21040	0.00
12/10/2007	JN02 On 07-February-08			jNote	9.8400	9.8330	0.1758	0.1757	0.00
12/10/2007	JN02 On 02-May-08			jNote	9.6300	9.6350	0.1739	0.1739	0.00
12/10/2007	JN02 On 01-November-07			jNote	10.0400	10.0160	0.1805	0.1802	0.00
12/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20337	20269	20337	20269	0.00
12/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5299	5388	5299	5388	0.00
12/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12529	12576	12529	12576	0.00
12/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17566	17589	17566	17589	0.00
12/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18960	18596	18960	18596	0.00
12/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	261	319	261	319	0.00
12/10/2007	JN05 On 07-February-08			jNote	9.2300	9.2530	0.3644	0.3651	0.00
12/10/2007	JN05 On 02-May-08			jNote	9.1300	9.1560	0.3615	0.3624	0.00
12/10/2007	JN05 On 01-November-07			jNote	9.3500	9.3580	0.3676	0.3681	0.00
12/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	16501	17016	16501	17016	0.00
12/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7268	7034	7268	7034	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9271	9709	9271	9709	0.00
12/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	22524	21843	22524	21843	0.00
12/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	14367	14773	14367	14773	0.00
12/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	683	693	683	693	0.00
12/10/2007	JN10 On 07-February-08			jNote	8.8200	8.8670	0.5751	0.5772	0.00
12/10/2007	JN10 On 02-May-08			jNote	8.7400	8.7870	0.5729	0.5750	0.00
12/10/2007	JN10 On 01-November-07			jNote	8.9100	8.9520	0.5790	0.5810	0.00
12/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	6554	7627	6554	7627	0.00
12/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	18092	16286	18092	16286	0.00
12/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	8424	9559	8424	9559	0.00
12/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	24146	22105	24146	22105	0.00
12/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	2389	3394	2389	3394	0.00
12/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	8042	6511	8042	6511	0.00
12/10/2007	JROD On 31-January-08			jRod	10.1900	10.0470	0.0116	0.0104	0.00
12/10/2007	JROD On 29-February-08			jRod	10.4200	10.2420	0.0125	0.0111	0.00
12/10/2007	JROD On 31-March-08			jRod	10.6000	10.3760	0.0135	0.0119	0.00
12/10/2007	JROD On 31-October-07			jRod	9.7100	9.6190	0.0051	0.0043	0.00
12/10/2007	JROD On 30-November-07			jRod	10.0800	9.9050	0.0059	0.0049	0.00
12/10/2007	JROD On 31-December-07			jRod	10.4100	10.1920	0.0069	0.0058	0.00
12/10/2007	OTH1 On 07-February-08			Index Future	262.7400	262.4850	262.7410	262.4850	0.00
12/10/2007	OTH1 On 01-November-07			Index Future	255.7700	255.6080	255.7730	255.6080	12.00
12/10/2007	R153 On 07-February-08			Bond Future	8.7400	8.7760	115.4473	115.3619	6,220.00
12/10/2007	R153 On 02-May-08			Bond Future	8.6100	8.7070	111.4200	111.2153	0.00
12/10/2007	R153 On 01-November-07			Bond Future	8.8700	8.8540	112.4655	112.5072	4,190.00
12/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	323	303	323	303	0.00
12/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1494	1559	1494	1559	0.00
12/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1360	1232	1360	1232	0.00
12/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	521	597	521	597	0.00
12/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	5	7	5	7	0.00
12/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1634	1594	1634	1594	0.00
12/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	189	176	189	176	0.00
12/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1964	2037	1964	2037	0.00
12/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2294	2253	2294	2253	0.00
12/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	103	95	103	95	0.00
12/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2486	2564	2486	2564	0.00
12/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2964	2923	2964	2923	0.00
12/10/2007	R157 On 07-February-08			Bond Future	8.0400	8.0930	136.1343	135.7609	3,580.00
12/10/2007	R157 On 02-May-08			Bond Future	7.9500	8.0360	132.3595	131.8246	0.00
12/10/2007	R157 On 01-November-07			Bond Future	8.1300	8.1630	132.6179	132.4129	2,660.00
12/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	1055	939	1055	939	0.00
12/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2992	3248	2992	3248	0.00
12/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4277	3885	4277	3885	0.00
12/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	769	912	769	912	0.00
12/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1207	1091	1207	1091	350.00
12/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	410	499	410	499	0.00
12/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2555	2379	2555	2379	75.00
12/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	77	105	77	105	0.00
12/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4139	3939	4139	3939	0.00
12/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	8	12	8	12	50.00
12/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5513	5073	5513	5073	0.00
12/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	441	535	441	535	0.00
12/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	67	58	67	58	0.00
12/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2722	2918	2722	2918	0.00
12/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	590	516	590	516	0.00
12/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4243	4543	4243	4543	0.00
12/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6	5	6	5	0.00
12/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4433	4637	4433	4637	0.00
12/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	300	258	300	258	0.00
12/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5701	6032	5701	6032	0.00
12/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	6	5	6	5	0.00
12/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4433	4637	4433	4637	0.00
12/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6230	6435	6230	6435	0.00
12/10/2007	R186 On 07-February-08			Bond Future	7.8100	7.8340	127.8195	127.5396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2007	R186 On 02-May-08			Bond Future	7.7500	7.7850	130.8600	130.4047	0.00
12/10/2007	R186 On 01-November-07			Bond Future	7.8900	7.8940	129.5465	129.4417	0.00
12/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2725	2607	2725	2607	0.00
12/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3429	3590	3429	3590	0.00
12/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5370	5094	5370	5094	0.00
12/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2449	2627	2449	2627	0.00
12/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	115	118	115	118	0.00
12/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4724	4832	4724	4832	0.00
12/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1594	1516	1594	1516	0.00
12/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5295	5497	5295	5497	0.00
12/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	841	794	841	794	0.00
12/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7645	7879	7645	7879	0.00
12/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	10	11	10	11	0.00
12/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	7749	7855	7749	7855	0.00
12/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	1	0	1	0.00
12/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	10982	11087	10982	11087	0.00
12/10/2007	R196 On 07-February-08			Bond Future	9.0400	8.9400	105.4826	105.5840	0.00
12/10/2007	R196 On 02-May-08			Bond Future	8.6900	8.6070	102.8472	102.9126	0.00
12/10/2007	R196 On 01-November-07			Bond Future	9.4000	9.2840	102.5467	102.6919	0.00
12/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	256	299	256	299	0.00
12/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	545	486	545	486	0.00
12/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	487	529	487	529	0.00
12/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	247	223	247	223	0.00
12/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	3	8	3	8	0.00
12/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	803	663	803	663	0.00
12/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	174	207	174	207	0.00
12/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	710	641	710	641	0.00
12/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	1	0	1	0.00
12/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1110	965	1110	965	0.00
12/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	113	137	113	137	0.00
12/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	897	820	897	820	0.00
12/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1420	1275	1420	1275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2007	R201 On 07-February-08			Bond Future	8.0500	8.1130	104.9041	104.5490	0.00
12/10/2007	R201 On 02-May-08			Bond Future	7.9400	8.0350	107.3884	106.9006	0.00
12/10/2007	R201 On 01-November-07			Bond Future	8.1700	8.2060	106.3796	106.1737	910.00
12/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	843	733	843	733	0.00
12/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2431	2675	2431	2675	0.00
12/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3459	3100	3459	3100	0.00
12/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	599	728	599	728	0.00
12/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	51	42	51	42	0.00
12/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2351	2548	2351	2548	0.00
12/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	5	4	5	4	0.00
12/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3712	3917	3712	3917	0.00
12/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	475	405	475	405	0.00
12/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3427	3712	3427	3712	0.00
12/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5137	5343	5137	5343	0.00
12/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	245	204	245	204	0.00
12/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4583	4898	4583	4898	0.00
12/10/2007	R203 On 07-February-08			Bond Future	7.9500	8.0060	105.3478	104.9998	0.00
12/10/2007	R203 On 02-May-08			Bond Future	7.8700	7.9420	103.6619	103.1785	0.00
12/10/2007	R203 On 01-November-07			Bond Future	8.0500	8.0810	102.4917	102.2954	0.00
12/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	699	619	699	619	0.00
12/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3804	4072	3804	4072	0.00
12/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3532	3209	3532	3209	0.00
12/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1041	1201	1041	1201	0.00
12/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	14	12	14	12	0.00
12/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3846	4040	3846	4040	0.00
12/10/2007	R204 On 07-February-08			Bond Future	7.9400	7.9900	101.5664	101.2141	3,331.00
12/10/2007	R204 On 02-May-08			Bond Future	7.8600	7.9310	103.9765	103.4911	0.00
12/10/2007	R204 On 01-November-07			Bond Future	8.0300	8.0610	102.7620	102.5592	0.00
12/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1281	1181	1281	1181	0.00
12/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4526	4779	4526	4779	0.00
12/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3825	3498	3825	3498	0.00
12/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1103	1262	1103	1262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	86	81	86	81	0.00
12/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4054	4251	4054	4251	0.00
12/10/2007	R206 On 07-February-08			Bond Future	8.0300	8.1000	98.1029	97.7881	0.00
12/10/2007	R206 On 02-May-08			Bond Future	7.9200	8.0170	100.4258	99.9855	0.00
12/10/2007	R206 On 01-November-07			Bond Future	8.1700	8.2030	99.1239	98.9458	0.00
12/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	710	612	710	612	0.00
12/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2005	2222	2005	2222	0.00
12/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2297	2018	2297	2018	0.00
12/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	830	991	830	991	0.00
12/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	38	31	38	31	0.00
12/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2010	2181	2010	2181	0.00
12/10/2007	R207 On 07-February-08			Bond Future	7.9100	7.9530	95.5430	95.1972	0.00
12/10/2007	R207 On 02-May-08			Bond Future	7.8400	7.8990	97.8083	97.3398	0.00
12/10/2007	R207 On 01-November-07			Bond Future	7.9900	8.0220	96.5092	96.2948	0.00
12/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	736	654	736	654	0.00
12/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3794	4058	3794	4058	0.00
12/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	4052	3731	4052	3731	0.00
12/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1067	1214	1067	1214	0.00
12/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	21	18	21	18	0.00
12/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3767	3979	3767	3979	0.00
12/10/2007	R209 On 07-February-08			Bond Future	7.4700	7.4820	88.0167	87.9134	6,590.00
12/10/2007	R209 On 02-May-08			Bond Future	7.4200	7.4380	86.9513	86.7327	0.00
12/10/2007	R209 On 01-November-07			Bond Future	7.5400	7.5360	85.6253	85.6458	0.00
12/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	791	776	791	776	0.00
12/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	5901	5989	5901	5989	0.00
12/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	5220	5080	5220	5080	0.00
12/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1856	1935	1856	1935	0.00
12/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	12	14	12	14	0.00
12/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	5814	5796	5814	5796	0.00
12/10/2007	TRT1 On 07-February-08			Index Future	264.0300	263.7150	264.0270	263.7150	0.00
12/10/2007	TRT1 On 01-November-07			Index Future	257.0300	256.8060	257.0260	256.8060	400.00
15/10/2007	\$ / R On 17-March-08			Currency Future	6.9300	6.9121	6.9260	6.9121	15,747.00
15/10/2007	\$ / R On 13-June-08			Currency Future	7.0200	7.0126	7.0247	7.0126	1,006.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	\$ / R On 14-December-07			Currency Future	6.8300	6.8145	6.8294	6.8145	24,728.00
15/10/2007	£ / R On 17-March-08			Currency Future	14.0800	13.9987	14.0811	13.9987	0.00
15/10/2007	£ / R On 13-June-08			Currency Future	14.2400	14.1615	14.2415	14.1615	0.00
15/10/2007	£ / R On 14-December-07			Currency Future	13.9200	13.8369	13.9215	13.8369	0.00
15/10/2007	€ / R On 17-March-08			Currency Future	9.8800	9.8147	9.8791	9.8147	0.00
15/10/2007	€ / R On 13-June-08			Currency Future	10.0300	9.9655	10.0283	9.9655	0.00
15/10/2007	€ / R On 14-December-07			Currency Future	9.7300	9.6649	9.7292	9.6649	0.00
15/10/2007	ALBI On 07-February-08			Index Future	267.6600	266.6590	267.6600	266.6590	0.00
15/10/2007	ALBI On 02-May-08			Index Future	274.1700	273.1830	274.1690	273.1830	0.00
15/10/2007	ALBI On 07-August-08			Index Future	281.8000	280.8490	281.8030	280.8490	0.00
15/10/2007	ALBI On 01-November-07			Index Future	260.2200	259.2200	260.2190	259.2200	166.00
15/10/2007	ALBI On 06-November-08			Index Future	288.9000	287.9750	288.9020	287.9750	0.00
15/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	137482	127908	137482	127908	0.00
15/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	882	1318	882	1318	0.00
15/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	101364	93561	101364	93561	0.00
15/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	9674	11731	9674	11731	0.00
15/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	172929	164345	172929	164345	0.00
15/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	4899	5855	4899	5855	0.00
15/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	62310	52700	62310	52700	0.00
15/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	120	500	120	500	0.00
15/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	241790	233020	241790	233020	0.00
15/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	2770	3270	2770	3270	0.00
15/10/2007	CRD1 On 07-February-08			Index Future	114.5400	114.1630	114.5410	114.1630	0.00
15/10/2007	CRD1 On 01-November-07			Index Future	111.5000	111.1360	111.5040	111.1360	8.00
15/10/2007	GOVI On 07-February-08			jGovi	268.2500	267.2240	268.2490	267.2240	4.00
15/10/2007	GOVI On 02-May-08			jGovi	275.0500	273.9930	275.0460	273.9930	0.00
15/10/2007	GOVI On 01-November-07			jGovi	261.1400	260.1370	261.1360	260.1370	60.00
15/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	42996	36257	42996	36257	0.00
15/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	10506	14017	10506	14017	0.00
15/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	117202	108342	117202	108342	0.00
15/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	6742	8412	6742	8412	0.00
15/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	358	185	358	185	0.00
15/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	38998	48815	38998	48815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	ILBI On 07-February-08			Index Future	291.8300	291.7680	291.8320	291.7680	0.00
15/10/2007	ILBI On 01-November-07			Index Future	283.7700	283.7090	283.7660	283.7090	0.00
15/10/2007	J153 On 31-August-10			jSwap	9.8000	9.8720	0.0589	0.0608	0.00
15/10/2007	J157 On 15-September-15			jSwap	9.1100	9.1850	0.0081	0.0036	0.00
15/10/2007	J186 On 21-December-26			jSwap	8.2700	8.3790	0.0741	0.0839	0.00
15/10/2007	J201 On 22-December-14			jSwap	9.1900	9.2690	0.0921	0.0960	0.00
15/10/2007	J203 On 15-September-17			jSwap	8.9500	9.0370	0.0942	0.0993	0.00
15/10/2007	J204 On 21-December-18			jSwap	8.8800	8.9590	0.0999	0.1050	0.00
15/10/2007	J207 On 15-January-20			jSwap	8.7900	8.8670	0.0597	0.0652	0.00
15/10/2007	JBAR On 21-December-05			jBar	10.6200	0.0000	10.6210	0.0000	0.00
15/10/2007	JFRA On 07-February-08			jFra	10.5500	10.6020	0.0256	0.0258	0.00
15/10/2007	JFRA On 02-May-08			jFra	10.4000	10.4790	0.0269	0.0271	0.00
15/10/2007	JFRA On 07-August-08			jFra	10.1100	10.1840	0.0246	0.0248	0.00
15/10/2007	JFRA On 01-November-07			jFra	10.6000	10.5870	0.0277	0.0276	0.00
15/10/2007	JFRA On 06-November-08			jFra	9.9200	9.9440	0.0241	0.0242	0.00
15/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15272	15497	15272	15497	0.00
15/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7824	7906	7824	7906	0.00
15/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14945	15162	14945	15162	0.00
15/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14581	14583	14581	14583	0.00
15/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17825	18004	17825	18004	0.00
15/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18166	18164	18166	18164	0.00
15/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8098	8059	8098	8059	0.00
15/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
15/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20171	20281	20171	20281	0.00
15/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20978	21025	20978	21025	0.00
15/10/2007	JN02 On 07-February-08			jNote	9.7700	9.8420	0.1746	0.1758	0.00
15/10/2007	JN02 On 02-May-08			jNote	9.5500	9.6340	0.1725	0.1739	0.00
15/10/2007	JN02 On 01-November-07			jNote	9.9900	10.0400	0.1797	0.1805	0.00
15/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19316	20337	19316	20337	0.00
15/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5572	5299	5572	5299	0.00
15/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	11758	12529	11758	12529	0.00
15/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	18331	17566	18331	17566	0.00
15/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	17986	18960	17986	18960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	215	261	215	261	0.00
15/10/2007	JN05 On 07-February-08			jNote	9.1300	9.2340	0.3611	0.3644	0.00
15/10/2007	JN05 On 02-May-08			jNote	9.0200	9.1280	0.3580	0.3615	0.00
15/10/2007	JN05 On 01-November-07			jNote	9.2500	9.3480	0.3646	0.3676	0.00
15/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	13925	16501	13925	16501	0.00
15/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8785	7268	8785	7268	0.00
15/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	7716	9271	7716	9271	0.00
15/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	25326	22524	25326	22524	0.00
15/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	11022	14367	11022	14367	0.00
15/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1017	683	1017	683	0.00
15/10/2007	JN10 On 07-February-08			jNote	8.7400	8.8230	0.5718	0.5751	0.00
15/10/2007	JN10 On 02-May-08			jNote	8.6500	8.7390	0.5695	0.5729	0.00
15/10/2007	JN10 On 01-November-07			jNote	8.8300	8.9130	0.5758	0.5790	0.00
15/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	4711	6554	4711	6554	0.00
15/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	21925	18092	21925	18092	0.00
15/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	6568	8424	6568	8424	0.00
15/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	28084	24146	28084	24146	0.00
15/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	867	2389	867	2389	0.00
15/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	11954	8042	11954	8042	0.00
15/10/2007	JROD On 31-January-08			jRod	10.2000	10.1880	0.0112	0.0116	0.00
15/10/2007	JROD On 29-February-08			jRod	10.4300	10.4220	0.0121	0.0125	0.00
15/10/2007	JROD On 31-March-08			jRod	10.6000	10.5960	0.0130	0.0135	0.00
15/10/2007	JROD On 31-October-07			jRod	9.7000	9.7060	0.0045	0.0051	0.00
15/10/2007	JROD On 30-November-07			jRod	10.0800	10.0780	0.0054	0.0059	0.00
15/10/2007	JROD On 31-December-07			jRod	10.4300	10.4130	0.0064	0.0069	0.00
15/10/2007	OTH1 On 07-February-08			Index Future	263.7800	262.7410	263.7760	262.7410	0.00
15/10/2007	OTH1 On 01-November-07			Index Future	256.7800	255.7730	256.7810	255.7730	12.00
15/10/2007	R153 On 07-February-08			Bond Future	8.6600	8.7400	115.6374	115.4473	6,220.00
15/10/2007	R153 On 02-May-08			Bond Future	8.5300	8.6130	111.5946	111.4200	0.00
15/10/2007	R153 On 01-November-07			Bond Future	8.7900	8.8700	112.6739	112.4655	4,190.00
15/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	370	323	370	323	0.00
15/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1351	1494	1351	1494	0.00
15/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1471	1360	1471	1360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	457	521	457	521	0.00
15/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	6	5	6	5	0.00
15/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1427	1634	1427	1634	0.00
15/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	219	189	219	189	0.00
15/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1804	1964	1804	1964	0.00
15/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
15/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2086	2294	2086	2294	0.00
15/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	121	103	121	103	0.00
15/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2314	2486	2314	2486	0.00
15/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
15/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2756	2964	2756	2964	0.00
15/10/2007	R157 On 07-February-08			Bond Future	7.9700	8.0370	136.6031	136.1343	3,580.00
15/10/2007	R157 On 02-May-08			Bond Future	7.8800	7.9540	132.8184	132.3595	0.00
15/10/2007	R157 On 01-November-07			Bond Future	8.0600	8.1330	133.0978	132.6179	2,660.00
15/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	1204	1055	1204	1055	0.00
15/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2671	2992	2671	2992	0.00
15/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4619	4277	4619	4277	0.00
15/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	652	769	652	769	0.00
15/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1504	1207	1504	1207	350.00
15/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	227	410	227	410	0.00
15/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2987	2555	2987	2555	75.00
15/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	29	77	29	77	0.00
15/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4613	4139	4613	4139	0.00
15/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	2	8	2	8	50.00
15/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5896	5513	5896	5513	0.00
15/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	365	441	365	441	0.00
15/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	88	67	88	67	0.00
15/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2263	2722	2263	2722	0.00
15/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	683	590	683	590	0.00
15/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	3868	4243	3868	4243	0.00
15/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	7	6	7	6	0.00
15/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	3954	4433	3954	4433	0.00
15/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	352	300	352	300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5284	5701	5284	5701	0.00
15/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	7	6	7	6	0.00
15/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	3954	4433	3954	4433	0.00
15/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
15/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	5750	6230	5750	6230	0.00
15/10/2007	R186 On 07-February-08			Bond Future	7.7400	7.8100	128.6413	127.8195	0.00
15/10/2007	R186 On 02-May-08			Bond Future	7.6800	7.7460	131.6832	130.8600	0.00
15/10/2007	R186 On 01-November-07			Bond Future	7.8200	7.8850	130.3661	129.5465	0.00
15/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	3094	2725	3094	2725	0.00
15/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2976	3429	2976	3429	0.00
15/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5882	5370	5882	5370	0.00
15/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2137	2449	2137	2449	0.00
15/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	149	115	149	115	0.00
15/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	3939	4724	3939	4724	0.00
15/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1843	1594	1843	1594	0.00
15/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	4722	5295	4722	5295	0.00
15/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	989	841	989	841	0.00
15/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	6972	7645	6972	7645	0.00
15/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	12	10	12	10	0.00
15/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	6931	7749	6931	7749	0.00
15/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
15/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	10162	10982	10162	10982	0.00
15/10/2007	R196 On 07-February-08			Bond Future	9.0000	9.0430	105.5210	105.4826	0.00
15/10/2007	R196 On 02-May-08			Bond Future	8.7400	8.6910	102.8059	102.8472	0.00
15/10/2007	R196 On 01-November-07			Bond Future	9.3500	9.4030	102.6089	102.5467	0.00
15/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	266	256	266	256	0.00
15/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	517	545	517	545	0.00
15/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	460	487	460	487	0.00
15/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	261	247	261	247	0.00
15/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	2	3	2	3	0.00
15/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	741	803	741	803	0.00
15/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	181	174	181	174	0.00
15/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	679	710	679	710	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
15/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1048	1110	1048	1110	0.00
15/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	117	113	117	113	0.00
15/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	863	897	863	897	0.00
15/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
15/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1358	1420	1358	1420	0.00
15/10/2007	R201 On 07-February-08			Bond Future	7.9900	8.0460	105.2234	104.9041	0.00
15/10/2007	R201 On 02-May-08			Bond Future	7.8800	7.9410	107.7014	107.3884	0.00
15/10/2007	R201 On 01-November-07			Bond Future	8.1100	8.1680	106.7059	106.3796	910.00
15/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	940	843	940	843	0.00
15/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2208	2431	2208	2431	0.00
15/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3692	3459	3692	3459	0.00
15/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	519	599	519	599	0.00
15/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	59	51	59	51	0.00
15/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2033	2351	2033	2351	0.00
15/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	5	5	5	5	0.00
15/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3386	3712	3386	3712	0.00
15/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	536	475	536	475	0.00
15/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3168	3427	3168	3427	0.00
15/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
15/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	4811	5137	4811	5137	0.00
15/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	279	245	279	245	0.00
15/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4298	4583	4298	4583	0.00
15/10/2007	R203 On 07-February-08			Bond Future	7.8900	7.9540	105.7512	105.3478	0.00
15/10/2007	R203 On 02-May-08			Bond Future	7.8100	7.8690	104.0614	103.6619	0.00
15/10/2007	R203 On 01-November-07			Bond Future	7.9900	8.0520	102.8993	102.4917	0.00
15/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	790	699	790	699	0.00
15/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3491	3804	3491	3804	0.00
15/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3802	3532	3802	3532	0.00
15/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	912	1041	912	1041	0.00
15/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	15	14	15	14	0.00
15/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3439	3846	3439	3846	0.00
15/10/2007	R204 On 07-February-08			Bond Future	7.8700	7.9410	102.0726	101.5664	3,331.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	R204 On 02-May-08			Bond Future	7.7900	7.8630	104.4793	103.9765	0.00
15/10/2007	R204 On 01-November-07			Bond Future	7.9600	8.0330	103.2716	102.7620	0.00
15/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1419	1281	1419	1281	0.00
15/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4159	4526	4159	4526	0.00
15/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	4170	3825	4170	3825	0.00
15/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	946	1103	946	1103	0.00
15/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	96	86	96	86	0.00
15/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	3554	4054	3554	4054	0.00
15/10/2007	R206 On 07-February-08			Bond Future	7.9700	8.0310	98.3777	98.1029	0.00
15/10/2007	R206 On 02-May-08			Bond Future	7.8600	7.9180	100.6939	100.4258	0.00
15/10/2007	R206 On 01-November-07			Bond Future	8.1100	8.1650	99.4059	99.1239	0.00
15/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	795	710	795	710	0.00
15/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	1815	2005	1815	2005	0.00
15/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2469	2297	2469	2297	0.00
15/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	734	830	734	830	0.00
15/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	45	38	45	38	0.00
15/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	1734	2010	1734	2010	0.00
15/10/2007	R207 On 07-February-08			Bond Future	7.8400	7.9060	96.0612	95.5430	0.00
15/10/2007	R207 On 02-May-08			Bond Future	7.7700	7.8350	98.3243	97.8083	0.00
15/10/2007	R207 On 01-November-07			Bond Future	7.9200	7.9930	97.0294	96.5092	0.00
15/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	863	736	863	736	0.00
15/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3403	3794	3403	3794	0.00
15/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	4413	4052	4413	4052	0.00
15/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	912	1067	912	1067	0.00
15/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	27	21	27	21	0.00
15/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3253	3767	3253	3767	0.00
15/10/2007	R209 On 07-February-08			Bond Future	7.4400	7.4720	88.3277	88.0167	6,590.00
15/10/2007	R209 On 02-May-08			Bond Future	7.3900	7.4170	87.2650	86.9513	0.00
15/10/2007	R209 On 01-November-07			Bond Future	7.5100	7.5380	85.9331	85.6253	0.00
15/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	838	791	838	791	0.00
15/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	5638	5901	5638	5901	0.00
15/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	5412	5220	5412	5220	0.00
15/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1735	1856	1735	1856	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	9	12	9	12	0.00
15/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	5503	5814	5503	5814	0.00
15/10/2007	TRT1 On 07-February-08			Index Future	265.0400	264.0270	265.0410	264.0270	0.00
15/10/2007	TRT1 On 01-November-07			Index Future	258.0100	257.0260	258.0120	257.0260	400.00
16/10/2007	\$ / R On 17-March-08			Currency Future	7.0600	6.9260	7.0550	6.9260	15,752.00
16/10/2007	\$ / R On 13-June-08			Currency Future	7.1600	7.0247	7.1575	7.0247	1,006.00
16/10/2007	\$ / R On 14-December-07			Currency Future	6.9600	6.8294	6.9555	6.8294	24,712.00
16/10/2007	£ / R On 17-March-08			Currency Future	14.2800	14.0811	14.2759	14.0811	0.00
16/10/2007	£ / R On 13-June-08			Currency Future	14.4400	14.2415	14.4419	14.2415	0.00
16/10/2007	£ / R On 14-December-07			Currency Future	14.1100	13.9215	14.1117	13.9215	0.00
16/10/2007	€ / R On 17-March-08			Currency Future	10.0100	9.8791	10.0122	9.8791	0.00
16/10/2007	€ / R On 13-June-08			Currency Future	10.1600	10.0283	10.1642	10.0283	0.00
16/10/2007	€ / R On 14-December-07			Currency Future	9.8600	9.7292	9.8593	9.7292	0.00
16/10/2007	ALBI On 07-February-08			Index Future	266.6600	267.6600	266.6570	267.6600	0.00
16/10/2007	ALBI On 02-May-08			Index Future	273.1500	274.1690	273.1540	274.1690	0.00
16/10/2007	ALBI On 07-August-08			Index Future	280.8000	281.8030	280.7980	281.8030	0.00
16/10/2007	ALBI On 01-November-07			Index Future	259.2100	260.2190	259.2140	260.2190	166.00
16/10/2007	ALBI On 06-November-08			Index Future	287.9100	288.9020	287.9120	288.9020	0.00
16/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	127775	137482	127775	137482	0.00
16/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	1205	882	1205	882	0.00
16/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	93046	101364	93046	101364	0.00
16/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	11506	9674	11506	9674	0.00
16/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	163739	172929	163739	172929	0.00
16/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	5759	4899	5759	4899	0.00
16/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	52407	62310	52407	62310	0.00
16/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	267	120	267	120	0.00
16/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	232342	241790	232342	241790	0.00
16/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	3222	2770	3222	2770	0.00
16/10/2007	CRD1 On 07-February-08			Index Future	114.2200	114.5410	114.2170	114.5410	0.00
16/10/2007	CRD1 On 01-November-07			Index Future	111.1900	111.5040	111.1880	111.5040	8.00
16/10/2007	GOVI On 07-February-08			jGovi	267.2800	268.2490	267.2750	268.2490	4.00
16/10/2007	GOVI On 02-May-08			jGovi	274.0500	275.0460	274.0470	275.0460	0.00
16/10/2007	GOVI On 01-November-07			jGovi	260.1900	261.1360	260.1860	261.1360	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
16/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	36218	42996	36218	42996	0.00
16/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	13468	10506	13468	10506	0.00
16/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	108560	117202	108560	117202	0.00
16/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	8090	6742	8090	6742	0.00
16/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	90	358	90	358	0.00
16/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	48230	38998	48230	38998	0.00
16/10/2007	ILBI On 07-February-08			Index Future	291.8700	291.8320	291.8670	291.8320	0.00
16/10/2007	ILBI On 01-November-07			Index Future	283.8000	283.7660	283.7970	283.7660	0.00
16/10/2007	J153 On 31-August-10			jSwap	9.8300	9.7950	0.0598	0.0589	0.00
16/10/2007	J157 On 15-September-15			jSwap	9.1600	9.1050	0.0048	0.0081	0.00
16/10/2007	J186 On 21-December-26			jSwap	8.3500	8.2700	0.0815	0.0741	0.00
16/10/2007	J201 On 22-December-14			jSwap	9.2400	9.1920	0.0948	0.0921	0.00
16/10/2007	J203 On 15-September-17			jSwap	9.0100	8.9530	0.0979	0.0942	0.00
16/10/2007	J204 On 21-December-18			jSwap	8.9400	8.8820	0.1038	0.0999	0.00
16/10/2007	J207 On 15-January-20			jSwap	8.8500	8.7900	0.0641	0.0597	0.00
16/10/2007	JBAR On 21-December-05			jBar	10.6200	10.6210	10.6170	10.6210	0.00
16/10/2007	JFRA On 07-February-08			jFra	10.5700	10.5500	0.0257	0.0256	0.00
16/10/2007	JFRA On 02-May-08			jFra	10.4400	10.3950	0.0270	0.0269	0.00
16/10/2007	JFRA On 07-August-08			jFra	10.1700	10.1100	0.0247	0.0246	0.00
16/10/2007	JFRA On 01-November-07			jFra	10.6100	10.6020	0.0277	0.0277	0.00
16/10/2007	JFRA On 06-November-08			jFra	9.9300	9.9180	0.0242	0.0241	0.00
16/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15256	15272	15256	15272	0.00
16/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7756	7824	7756	7824	0.00
16/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14970	14945	14970	14945	0.00
16/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14481	14581	14481	14581	0.00
16/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17869	17825	17869	17825	0.00
16/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18058	18166	18058	18166	0.00
16/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8106	8098	8106	8098	0.00
16/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
16/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20152	20171	20152	20171	0.00
16/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20943	20978	20943	20978	0.00
16/10/2007	JN02 On 07-February-08			jNote	9.8100	9.7690	0.1753	0.1746	0.00
16/10/2007	JN02 On 02-May-08			jNote	9.5900	9.5490	0.1732	0.1725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2007	JN02 On 01-November-07			jNote	10.0200	9.9880	0.1802	0.1797	0.00
16/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19774	19316	19774	19316	0.00
16/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5304	5572	5304	5572	0.00
16/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12070	11758	12070	11758	0.00
16/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17827	18331	17827	18331	0.00
16/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18554	17986	18554	17986	0.00
16/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	158	215	158	215	0.00
16/10/2007	JN05 On 07-February-08			jNote	9.1700	9.1300	0.3624	0.3611	0.00
16/10/2007	JN05 On 02-May-08			jNote	9.0700	9.0190	0.3594	0.3580	0.00
16/10/2007	JN05 On 01-November-07			jNote	9.3000	9.2540	0.3659	0.3646	0.00
16/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	14882	13925	14882	13925	0.00
16/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8009	8785	8009	8785	0.00
16/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	8274	7716	8274	7716	0.00
16/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	24039	25326	24039	25326	0.00
16/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	12336	11022	12336	11022	0.00
16/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	687	1017	687	1017	0.00
16/10/2007	JN10 On 07-February-08			jNote	8.8000	8.7370	0.5745	0.5718	0.00
16/10/2007	JN10 On 02-May-08			jNote	8.7100	8.6520	0.5722	0.5695	0.00
16/10/2007	JN10 On 01-November-07			jNote	8.8900	8.8300	0.5784	0.5758	0.00
16/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5837	4711	5837	4711	0.00
16/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	19029	21925	19029	21925	0.00
16/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7751	6568	7751	6568	0.00
16/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	25142	28084	25142	28084	0.00
16/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	1533	867	1533	867	0.00
16/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	8757	11954	8757	11954	0.00
16/10/2007	JROD On 31-January-08			jRod	10.2000	10.2020	0.0111	0.0112	0.00
16/10/2007	JROD On 29-February-08			jRod	10.4300	10.4310	0.0121	0.0121	0.00
16/10/2007	JROD On 31-March-08			jRod	10.5900	10.5960	0.0129	0.0130	0.00
16/10/2007	JROD On 31-October-07			jRod	9.7000	9.7030	0.0045	0.0045	0.00
16/10/2007	JROD On 30-November-07			jRod	10.0800	10.0840	0.0054	0.0054	0.00
16/10/2007	JROD On 31-December-07			jRod	10.4200	10.4340	0.0064	0.0064	0.00
16/10/2007	OTH1 On 07-February-08			Index Future	262.3800	263.7760	262.3770	263.7760	0.00
16/10/2007	OTH1 On 01-November-07			Index Future	255.4200	256.7810	255.4190	256.7810	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
16/10/2007	R153 On 07-February-08			Bond Future	8.7100	8.6600	115.5185	115.6374	6,220.00
16/10/2007	R153 On 02-May-08			Bond Future	8.5800	8.5330	111.4855	111.5946	0.00
16/10/2007	R153 On 01-November-07			Bond Future	8.8400	8.7900	112.5436	112.6739	4,190.00
16/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	332	370	332	370	0.00
16/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1432	1351	1432	1351	0.00
16/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1395	1471	1395	1471	0.00
16/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	490	457	490	457	0.00
16/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3	6	3	6	0.00
16/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1554	1427	1554	1427	0.00
16/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	193	219	193	219	0.00
16/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1897	1804	1897	1804	0.00
16/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2216	2086	2216	2086	0.00
16/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	105	121	105	121	0.00
16/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2417	2314	2417	2314	0.00
16/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2886	2756	2886	2756	0.00
16/10/2007	R157 On 07-February-08			Bond Future	8.0400	7.9670	136.1343	136.6031	3,580.00
16/10/2007	R157 On 02-May-08			Bond Future	7.9500	7.8840	132.3595	132.8184	0.00
16/10/2007	R157 On 01-November-07			Bond Future	8.1300	8.0630	132.6179	133.0978	2,660.00
16/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	1026	1204	1026	1204	0.00
16/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2962	2671	2962	2671	0.00
16/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4260	4619	4260	4619	0.00
16/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	753	652	753	652	0.00
16/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1136	1504	1136	1504	350.00
16/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	339	227	339	227	0.00
16/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2527	2987	2527	2987	75.00
16/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	48	29	48	29	0.00
16/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4134	4613	4134	4613	0.00
16/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	3	2	3	2	50.00
16/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5501	5896	5501	5896	0.00
16/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	429	365	429	365	0.00
16/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	41	88	41	88	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2696	2263	2696	2263	0.00
16/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	566	683	566	683	0.00
16/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4220	3868	4220	3868	0.00
16/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2	7	2	7	0.00
16/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4429	3954	4429	3954	0.00
16/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	283	352	283	352	0.00
16/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5684	5284	5684	5284	0.00
16/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2	7	2	7	0.00
16/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4429	3954	4429	3954	0.00
16/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6229	5750	6229	5750	0.00
16/10/2007	R186 On 07-February-08			Bond Future	7.8300	7.7400	127.5862	128.6413	0.00
16/10/2007	R186 On 02-May-08			Bond Future	7.7700	7.6760	130.6262	131.6832	0.00
16/10/2007	R186 On 01-November-07			Bond Future	7.9100	7.8150	129.3138	130.3661	0.00
16/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2563	3094	2563	3094	0.00
16/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3501	2976	3501	2976	0.00
16/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5187	5882	5187	5882	0.00
16/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2499	2137	2499	2137	0.00
16/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	58	149	58	149	0.00
16/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4900	3939	4900	3939	0.00
16/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1473	1843	1473	1843	0.00
16/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5407	4722	5407	4722	0.00
16/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	759	989	759	989	0.00
16/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7797	6972	7797	6972	0.00
16/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	3	12	3	12	0.00
16/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	7975	6931	7975	6931	0.00
16/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11214	10162	11214	10162	0.00
16/10/2007	R196 On 07-February-08			Bond Future	9.0800	9.0040	105.4482	105.5210	0.00
16/10/2007	R196 On 02-May-08			Bond Future	8.8300	8.7440	102.7414	102.8059	0.00
16/10/2007	R196 On 01-November-07			Bond Future	9.4100	9.3520	102.5369	102.6089	0.00
16/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	237	266	237	266	0.00
16/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	560	517	560	517	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	422	460	422	460	0.00
16/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	288	261	288	261	0.00
16/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1	2	1	2	0.00
16/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	812	741	812	741	0.00
16/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	159	181	159	181	0.00
16/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	729	679	729	679	0.00
16/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1119	1048	1119	1048	0.00
16/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	101	117	101	117	0.00
16/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	920	863	920	863	0.00
16/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1430	1358	1430	1358	0.00
16/10/2007	R201 On 07-February-08			Bond Future	8.0600	7.9860	104.8510	105.2234	0.00
16/10/2007	R201 On 02-May-08			Bond Future	7.9500	7.8810	107.3364	107.7014	0.00
16/10/2007	R201 On 01-November-07			Bond Future	8.1800	8.1080	106.3254	106.7059	910.00
16/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	802	940	802	940	0.00
16/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2442	2208	2442	2208	0.00
16/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3406	3692	3406	3692	0.00
16/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	599	519	599	519	0.00
16/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	28	59	28	59	0.00
16/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2382	2033	2382	2033	0.00
16/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2	5	2	5	0.00
16/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3763	3386	3763	3386	0.00
16/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	445	536	445	536	0.00
16/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3450	3168	3450	3168	0.00
16/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5191	4811	5191	4811	0.00
16/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	224	279	224	279	0.00
16/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4616	4298	4616	4298	0.00
16/10/2007	R203 On 07-February-08			Bond Future	7.9600	7.8940	105.2807	105.7512	0.00
16/10/2007	R203 On 02-May-08			Bond Future	7.8800	7.8090	103.5955	104.0614	0.00
16/10/2007	R203 On 01-November-07			Bond Future	8.0600	7.9920	102.4240	102.8993	0.00
16/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	657	790	657	790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3829	3491	3829	3491	0.00
16/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3468	3802	3468	3802	0.00
16/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1043	912	1043	912	0.00
16/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	5	15	5	15	0.00
16/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3905	3439	3905	3439	0.00
16/10/2007	R204 On 07-February-08			Bond Future	7.9500	7.8710	101.4944	102.0726	3,331.00
16/10/2007	R204 On 02-May-08			Bond Future	7.8700	7.7930	103.9049	104.4793	0.00
16/10/2007	R204 On 01-November-07			Bond Future	8.0400	7.9630	102.6895	103.2716	0.00
16/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1219	1419	1219	1419	0.00
16/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4537	4159	4537	4159	0.00
16/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3756	4170	3756	4170	0.00
16/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1106	946	1106	946	0.00
16/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	48	96	48	96	0.00
16/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4088	3554	4088	3554	0.00
16/10/2007	R206 On 07-February-08			Bond Future	8.0400	7.9710	98.0572	98.3777	0.00
16/10/2007	R206 On 02-May-08			Bond Future	7.9300	7.8580	100.3812	100.6939	0.00
16/10/2007	R206 On 01-November-07			Bond Future	8.1800	8.1050	99.0770	99.4059	0.00
16/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	675	795	675	795	0.00
16/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2016	1815	2016	1815	0.00
16/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2254	2469	2254	2469	0.00
16/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	832	734	832	734	0.00
16/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	20	45	20	45	0.00
16/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2039	1734	2039	1734	0.00
16/10/2007	R207 On 07-February-08			Bond Future	7.9200	7.8360	95.4693	96.0612	0.00
16/10/2007	R207 On 02-May-08			Bond Future	7.8500	7.7650	97.7349	98.3243	0.00
16/10/2007	R207 On 01-November-07			Bond Future	8.0000	7.9230	96.4352	97.0294	0.00
16/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	690	863	690	863	0.00
16/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3822	3403	3822	3403	0.00
16/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3981	4413	3981	4413	0.00
16/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1069	912	1069	912	0.00
16/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	9	27	9	27	0.00
16/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3829	3253	3829	3253	0.00
16/10/2007	R209 On 07-February-08			Bond Future	7.5300	7.4420	87.4000	88.3277	6,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2007	R209 On 02-May-08			Bond Future	7.4800	7.3870	86.3292	87.2650	0.00
16/10/2007	R209 On 01-November-07			Bond Future	7.6000	7.5080	85.0152	85.9331	0.00
16/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	631	838	631	838	0.00
16/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6358	5638	6358	5638	0.00
16/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4777	5412	4777	5412	0.00
16/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2035	1735	2035	1735	0.00
16/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2	9	2	9	0.00
16/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6414	5503	6414	5503	0.00
16/10/2007	TRT1 On 07-February-08			Index Future	264.0700	265.0410	264.0660	265.0410	0.00
16/10/2007	TRT1 On 01-November-07			Index Future	257.0600	258.0120	257.0630	258.0120	400.00
17/10/2007	\$ / R On 17-March-08			Currency Future	6.9800	7.0550	6.9788	7.0550	15,752.00
17/10/2007	\$ / R On 13-June-08			Currency Future	7.0800	7.1575	7.0808	7.1575	1,006.00
17/10/2007	\$ / R On 14-December-07			Currency Future	6.8800	6.9555	6.8804	6.9555	24,772.00
17/10/2007	£ / R On 17-March-08			Currency Future	14.1600	14.2759	14.1621	14.2759	0.00
17/10/2007	£ / R On 13-June-08			Currency Future	14.3300	14.4419	14.3285	14.4419	0.00
17/10/2007	£ / R On 14-December-07			Currency Future	14.0000	14.1117	13.9996	14.1117	0.00
17/10/2007	€ / R On 17-March-08			Currency Future	9.9300	10.0122	9.9342	10.0122	0.00
17/10/2007	€ / R On 13-June-08			Currency Future	10.0800	10.1642	10.0841	10.1642	0.00
17/10/2007	€ / R On 14-December-07			Currency Future	9.7800	9.8593	9.7837	9.8593	0.00
17/10/2007	ALBI On 07-February-08			Index Future	266.4200	266.6570	266.4240	266.6570	0.00
17/10/2007	ALBI On 02-May-08			Index Future	272.9200	273.1540	272.9220	273.1540	0.00
17/10/2007	ALBI On 07-August-08			Index Future	280.5600	280.7980	280.5560	280.7980	0.00
17/10/2007	ALBI On 01-November-07			Index Future	258.9900	259.2140	258.9890	259.2140	166.00
17/10/2007	ALBI On 06-November-08			Index Future	287.6700	287.9120	287.6660	287.9120	0.00
17/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	125511	127775	125511	127775	0.00
17/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	1271	1205	1271	1205	0.00
17/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	91126	93046	91126	93046	0.00
17/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	11906	11506	11906	11506	0.00
17/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	161517	163739	161517	163739	0.00
17/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	5957	5759	5957	5759	0.00
17/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	50163	52407	50163	52407	0.00
17/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	273	267	273	267	0.00
17/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	229989	232342	229989	232342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	3329	3222	3329	3222	0.00
17/10/2007	CRD1 On 07-February-08			Index Future	113.9500	114.2170	113.9460	114.2170	0.00
17/10/2007	CRD1 On 01-November-07			Index Future	110.9200	111.1880	110.9240	111.1880	8.00
17/10/2007	GOVI On 07-February-08			jGovi	267.0500	267.2750	267.0520	267.2750	4.00
17/10/2007	GOVI On 02-May-08			jGovi	273.8200	274.0470	273.8210	274.0470	0.00
17/10/2007	GOVI On 01-November-07			jGovi	259.9700	260.1860	259.9690	260.1860	60.00
17/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	34674	36218	34674	36218	0.00
17/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	14154	13468	14154	13468	0.00
17/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	106587	108560	106587	108560	0.00
17/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	8377	8090	8377	8090	0.00
17/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	51	90	51	90	0.00
17/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	50361	48230	50361	48230	0.00
17/10/2007	ILBI On 07-February-08			Index Future	291.9700	291.8670	291.9700	291.8670	0.00
17/10/2007	ILBI On 01-November-07			Index Future	283.8900	283.7970	283.8890	283.7970	0.00
17/10/2007	J153 On 31-August-10			jSwap	9.8300	9.8310	0.0599	0.0598	0.00
17/10/2007	J157 On 15-September-15			jSwap	9.1500	9.1640	0.0058	0.0048	0.00
17/10/2007	J186 On 21-December-26			jSwap	8.3600	8.3510	0.0821	0.0815	0.00
17/10/2007	J201 On 22-December-14			jSwap	9.2300	9.2430	0.0941	0.0948	0.00
17/10/2007	J203 On 15-September-17			jSwap	9.0000	9.0120	0.0973	0.0979	0.00
17/10/2007	J204 On 21-December-18			jSwap	8.9300	8.9390	0.1032	0.1038	0.00
17/10/2007	J207 On 15-January-20			jSwap	8.8400	8.8500	0.0634	0.0641	0.00
17/10/2007	JBAR On 21-December-05			jBar	10.6200	10.6170	10.6170	10.6170	0.00
17/10/2007	JFRA On 07-February-08			jFra	10.5800	10.5720	0.0257	0.0257	0.00
17/10/2007	JFRA On 02-May-08			jFra	10.4400	10.4430	0.0270	0.0270	0.00
17/10/2007	JFRA On 07-August-08			jFra	10.1700	10.1720	0.0247	0.0247	0.00
17/10/2007	JFRA On 01-November-07			jFra	10.6100	10.6050	0.0277	0.0277	0.00
17/10/2007	JFRA On 06-November-08			jFra	9.9400	9.9250	0.0242	0.0242	0.00
17/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15225	15256	15225	15256	0.00
17/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7699	7756	7699	7756	0.00
17/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14929	14970	14929	14970	0.00
17/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14448	14481	14448	14481	0.00
17/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17839	17869	17839	17869	0.00
17/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	18027	18058	18027	18058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8127	8106	8127	8106	0.00
17/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
17/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20142	20152	20142	20152	0.00
17/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20899	20943	20899	20943	0.00
17/10/2007	JN02 On 07-February-08			jNote	9.8200	9.8100	0.1754	0.1753	0.00
17/10/2007	JN02 On 02-May-08			jNote	9.6000	9.5940	0.1733	0.1732	0.00
17/10/2007	JN02 On 01-November-07			jNote	10.0300	10.0230	0.1804	0.1802	0.00
17/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19818	19774	19818	19774	0.00
17/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	5224	5304	5224	5304	0.00
17/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12056	12070	12056	12070	0.00
17/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17759	17827	17759	17827	0.00
17/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	18648	18554	18648	18554	0.00
17/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	128	158	128	158	0.00
17/10/2007	JN05 On 07-February-08			jNote	9.1600	9.1740	0.3620	0.3624	0.00
17/10/2007	JN05 On 02-May-08			jNote	9.0500	9.0650	0.3590	0.3594	0.00
17/10/2007	JN05 On 01-November-07			jNote	9.2800	9.2960	0.3655	0.3659	0.00
17/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	14556	14882	14556	14882	0.00
17/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8156	8009	8156	8009	0.00
17/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	8070	8274	8070	8274	0.00
17/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	24355	24039	24355	24039	0.00
17/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	11857	12336	11857	12336	0.00
17/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	679	687	679	687	0.00
17/10/2007	JN10 On 07-February-08			jNote	8.7900	8.7980	0.5740	0.5745	0.00
17/10/2007	JN10 On 02-May-08			jNote	8.7000	8.7140	0.5717	0.5722	0.00
17/10/2007	JN10 On 01-November-07			jNote	8.8800	8.8890	0.5779	0.5784	0.00
17/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5549	5837	5549	5837	0.00
17/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	19530	19029	19530	19029	0.00
17/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7471	7751	7471	7751	0.00
17/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	25659	25142	25659	25142	0.00
17/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	1266	1533	1266	1533	0.00
17/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	9209	8757	9209	8757	0.00
17/10/2007	JROD On 31-January-08			jRod	10.1900	10.1960	0.0111	0.0111	0.00
17/10/2007	JROD On 29-February-08			jRod	10.4200	10.4260	0.0120	0.0121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2007	JROD On 31-March-08			jRod	10.5900	10.5920	0.0129	0.0129	0.00
17/10/2007	JROD On 31-October-07			jRod	9.7000	9.7010	0.0045	0.0045	0.00
17/10/2007	JROD On 30-November-07			jRod	10.0700	10.0770	0.0054	0.0054	0.00
17/10/2007	JROD On 31-December-07			jRod	10.4200	10.4240	0.0064	0.0064	0.00
17/10/2007	OTH1 On 07-February-08			Index Future	262.1000	262.3770	262.0970	262.3770	0.00
17/10/2007	OTH1 On 01-November-07			Index Future	255.1500	255.4190	255.1460	255.4190	12.00
17/10/2007	R153 On 07-February-08			Bond Future	8.6900	8.7100	115.5661	115.5185	6,220.00
17/10/2007	R153 On 02-May-08			Bond Future	8.5600	8.5830	111.5291	111.4855	0.00
17/10/2007	R153 On 01-November-07			Bond Future	8.8200	8.8400	112.5957	112.5436	4,190.00
17/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	343	332	343	332	0.00
17/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1395	1432	1395	1432	0.00
17/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1422	1395	1422	1395	0.00
17/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	474	490	474	490	0.00
17/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	3	3	3	3	0.00
17/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1501	1554	1501	1554	0.00
17/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	200	193	200	193	0.00
17/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1857	1897	1857	1897	0.00
17/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2164	2216	2164	2216	0.00
17/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	109	105	109	105	0.00
17/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2373	2417	2373	2417	0.00
17/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2834	2886	2834	2886	0.00
17/10/2007	R157 On 07-February-08			Bond Future	8.0500	8.0370	136.0675	136.1343	3,580.00
17/10/2007	R157 On 02-May-08			Bond Future	7.9600	7.9540	132.2941	132.3595	0.00
17/10/2007	R157 On 01-November-07			Bond Future	8.1400	8.1330	132.5495	132.6179	2,660.00
17/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	996	1026	996	1026	0.00
17/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2999	2962	2999	2962	0.00
17/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4207	4260	4207	4260	0.00
17/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	764	753	764	753	0.00
17/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1071	1136	1071	1136	350.00
17/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	342	339	342	339	0.00
17/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2456	2527	2456	2527	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	46	48	46	48	0.00
17/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4066	4134	4066	4134	0.00
17/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	3	3	3	3	50.00
17/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5442	5501	5442	5501	0.00
17/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	436	429	436	429	0.00
17/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	32	41	32	41	0.00
17/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2755	2696	2755	2696	0.00
17/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	546	566	546	566	0.00
17/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4266	4220	4266	4220	0.00
17/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2	2	2	2	0.00
17/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4496	4429	4496	4429	0.00
17/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	271	283	271	283	0.00
17/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5738	5684	5738	5684	0.00
17/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2	2	2	2	0.00
17/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4496	4429	4496	4429	0.00
17/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6298	6229	6298	6229	0.00
17/10/2007	R186 On 07-February-08			Bond Future	7.8400	7.8300	127.4698	127.5862	0.00
17/10/2007	R186 On 02-May-08			Bond Future	7.7800	7.7660	130.5095	130.6262	0.00
17/10/2007	R186 On 01-November-07			Bond Future	7.9200	7.9050	129.1977	129.3138	0.00
17/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2497	2563	2497	2563	0.00
17/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3550	3501	3550	3501	0.00
17/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5105	5187	5105	5187	0.00
17/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2534	2499	2534	2499	0.00
17/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	44	58	44	58	0.00
17/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5002	4900	5002	4900	0.00
17/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1425	1473	1425	1473	0.00
17/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5475	5407	5475	5407	0.00
17/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	728	759	728	759	0.00
17/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7882	7797	7882	7797	0.00
17/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	2	3	2	3	0.00
17/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	8090	7975	8090	7975	0.00
17/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11330	11214	11330	11214	0.00
17/10/2007	R196 On 07-February-08			Bond Future	9.0500	9.0780	105.4728	105.4482	0.00
17/10/2007	R196 On 02-May-08			Bond Future	8.8000	8.8270	102.7647	102.7414	0.00
17/10/2007	R196 On 01-November-07			Bond Future	9.3900	9.4110	102.5589	102.5369	0.00
17/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	245	237	245	237	0.00
17/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	543	560	543	560	0.00
17/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	434	422	434	422	0.00
17/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	277	288	277	288	0.00
17/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1	1	1	1	0.00
17/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	790	812	790	812	0.00
17/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	164	159	164	159	0.00
17/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	710	729	710	729	0.00
17/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1097	1119	1097	1119	0.00
17/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	105	101	105	101	0.00
17/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	899	920	899	920	0.00
17/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1408	1430	1408	1430	0.00
17/10/2007	R201 On 07-February-08			Bond Future	8.0700	8.0560	104.7979	104.8510	0.00
17/10/2007	R201 On 02-May-08			Bond Future	7.9600	7.9510	107.2844	107.3364	0.00
17/10/2007	R201 On 01-November-07			Bond Future	8.1900	8.1780	106.2712	106.3254	910.00
17/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	778	802	778	802	0.00
17/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2472	2442	2472	2442	0.00
17/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3364	3406	3364	3406	0.00
17/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	608	599	608	599	0.00
17/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	22	28	22	28	0.00
17/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2430	2382	2430	2382	0.00
17/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1	2	1	2	0.00
17/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3816	3763	3816	3763	0.00
17/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	429	445	429	445	0.00
17/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3487	3450	3487	3450	0.00
17/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5245	5191	5245	5191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	215	224	215	224	0.00
17/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4660	4616	4660	4616	0.00
17/10/2007	R203 On 07-February-08			Bond Future	7.9700	7.9640	105.2138	105.2807	0.00
17/10/2007	R203 On 02-May-08			Bond Future	7.8900	7.8790	103.5292	103.5955	0.00
17/10/2007	R203 On 01-November-07			Bond Future	8.0700	8.0620	102.3563	102.4240	0.00
17/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	634	657	634	657	0.00
17/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3873	3829	3873	3829	0.00
17/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3417	3468	3417	3468	0.00
17/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1059	1043	1059	1043	0.00
17/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	4	5	4	5	0.00
17/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3971	3905	3971	3905	0.00
17/10/2007	R204 On 07-February-08			Bond Future	7.9600	7.9510	101.4224	101.4944	3,331.00
17/10/2007	R204 On 02-May-08			Bond Future	7.8800	7.8730	103.8334	103.9049	0.00
17/10/2007	R204 On 01-November-07			Bond Future	8.0500	8.0430	102.6170	102.6895	0.00
17/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1187	1219	1187	1219	0.00
17/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4577	4537	4577	4537	0.00
17/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3701	3756	3701	3756	0.00
17/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1123	1106	1123	1106	0.00
17/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	38	48	38	48	0.00
17/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4151	4088	4151	4088	0.00
17/10/2007	R206 On 07-February-08			Bond Future	8.0500	8.0410	98.0115	98.0572	0.00
17/10/2007	R206 On 02-May-08			Bond Future	7.9400	7.9280	100.3367	100.3812	0.00
17/10/2007	R206 On 01-November-07			Bond Future	8.1900	8.1750	99.0301	99.0770	0.00
17/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	655	675	655	675	0.00
17/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2041	2016	2041	2016	0.00
17/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2221	2254	2221	2254	0.00
17/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	843	832	843	832	0.00
17/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	15	20	15	20	0.00
17/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2081	2039	2081	2039	0.00
17/10/2007	R207 On 07-February-08			Bond Future	7.9300	7.9160	95.3956	95.4693	0.00
17/10/2007	R207 On 02-May-08			Bond Future	7.8600	7.8450	97.6616	97.7349	0.00
17/10/2007	R207 On 01-November-07			Bond Future	8.0100	8.0030	96.3612	96.4352	0.00
17/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	665	690	665	690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3871	3822	3871	3822	0.00
17/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3924	3981	3924	3981	0.00
17/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1086	1069	1086	1069	0.00
17/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	6	9	6	9	0.00
17/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3901	3829	3901	3829	0.00
17/10/2007	R209 On 07-February-08			Bond Future	7.5400	7.5320	87.2979	87.4000	6,590.00
17/10/2007	R209 On 02-May-08			Bond Future	7.4900	7.4770	86.2262	86.3292	0.00
17/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.5980	84.9143	85.0152	0.00
17/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	605	631	605	631	0.00
17/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6434	6358	6434	6358	0.00
17/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4702	4777	4702	4777	0.00
17/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2064	2035	2064	2035	0.00
17/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1	2	1	2	0.00
17/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6514	6414	6514	6414	0.00
17/10/2007	TRT1 On 07-February-08			Index Future	263.8400	264.0660	263.8410	264.0660	0.00
17/10/2007	TRT1 On 01-November-07			Index Future	256.8400	257.0630	256.8430	257.0630	400.00
18/10/2007	\$ / R On 17-March-08			Currency Future	6.9800	6.9788	6.9763	6.9788	17,352.00
18/10/2007	\$ / R On 13-June-08			Currency Future	7.0800	7.0808	7.0815	7.0808	1,006.00
18/10/2007	\$ / R On 14-December-07			Currency Future	6.8800	6.8804	6.8753	6.8804	24,772.00
18/10/2007	£ / R On 17-March-08			Currency Future	14.2100	14.1621	14.2123	14.1621	0.00
18/10/2007	£ / R On 13-June-08			Currency Future	14.3800	14.3285	14.3843	14.3285	0.00
18/10/2007	£ / R On 14-December-07			Currency Future	14.0500	13.9996	14.0454	13.9996	0.00
18/10/2007	€ / R On 17-March-08			Currency Future	9.9800	9.9342	9.9830	9.9342	0.00
18/10/2007	€ / R On 13-June-08			Currency Future	10.1400	10.0841	10.1367	10.0841	0.00
18/10/2007	€ / R On 14-December-07			Currency Future	9.8300	9.7837	9.8300	9.7837	0.00
18/10/2007	ALBI On 07-February-08			Index Future	264.8100	266.4240	264.8100	266.4240	0.00
18/10/2007	ALBI On 02-May-08			Index Future	271.3000	272.9220	271.2970	272.9220	0.00
18/10/2007	ALBI On 07-August-08			Index Future	278.9400	280.5560	278.9360	280.5560	0.00
18/10/2007	ALBI On 01-November-07			Index Future	257.4100	258.9890	257.4130	258.9890	166.00
18/10/2007	ALBI On 06-November-08			Index Future	286.0600	287.6660	286.0640	287.6660	0.00
18/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	110182	125511	110182	125511	0.00
18/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2082	1271	2082	1271	0.00
18/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	78544	91126	78544	91126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	15574	11906	15574	11906	0.00
18/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	147056	161517	147056	161517	0.00
18/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	7696	5957	7696	5957	0.00
18/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	35125	50163	35125	50163	0.00
18/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	995	273	995	273	0.00
18/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	214883	229989	214883	229989	0.00
18/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4243	3329	4243	3329	0.00
18/10/2007	CRD1 On 07-February-08			Index Future	113.6500	113.9460	113.6500	113.9460	0.00
18/10/2007	CRD1 On 01-November-07			Index Future	110.6400	110.9240	110.6360	110.9240	8.00
18/10/2007	GOVI On 07-February-08			jGovi	265.5300	267.0520	265.5250	267.0520	4.00
18/10/2007	GOVI On 02-May-08			jGovi	272.2600	273.8210	272.2560	273.8210	0.00
18/10/2007	GOVI On 01-November-07			jGovi	258.4800	259.9690	258.4830	259.9690	60.00
18/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	25524	34674	25524	34674	0.00
18/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	20274	14154	20274	14154	0.00
18/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	93618	106587	93618	106587	0.00
18/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	11058	8377	11058	8377	0.00
18/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	3	51	3	51	0.00
18/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	65173	50361	65173	50361	0.00
18/10/2007	ILBI On 07-February-08			Index Future	292.0100	291.9700	292.0050	291.9700	0.00
18/10/2007	ILBI On 01-November-07			Index Future	283.9200	283.8890	283.9200	283.8890	0.00
18/10/2007	J153 On 31-August-10			jSwap	9.9100	9.8330	0.0618	0.0599	0.00
18/10/2007	J157 On 15-September-15			jSwap	9.2500	9.1460	0.0003	0.0058	0.00
18/10/2007	J186 On 21-December-26			jSwap	8.4400	8.3570	0.0899	0.0821	0.00
18/10/2007	J201 On 22-December-14			jSwap	9.3300	9.2290	0.0990	0.0941	0.00
18/10/2007	J203 On 15-September-17			jSwap	9.1000	9.0020	0.1029	0.0973	0.00
18/10/2007	J204 On 21-December-18			jSwap	9.0200	8.9290	0.1094	0.1032	0.00
18/10/2007	J207 On 15-January-20			jSwap	8.9300	8.8400	0.0701	0.0634	0.00
18/10/2007	JBAR On 21-December-05			jBar	10.6200	10.6170	10.6170	10.6170	0.00
18/10/2007	JFRA On 07-February-08			jFra	10.6300	10.5830	0.0258	0.0257	0.00
18/10/2007	JFRA On 02-May-08			jFra	10.5100	10.4400	0.0272	0.0270	0.00
18/10/2007	JFRA On 07-August-08			jFra	10.2600	10.1730	0.0249	0.0247	0.00
18/10/2007	JFRA On 01-November-07			jFra	10.6200	10.6130	0.0277	0.0277	0.00
18/10/2007	JFRA On 06-November-08			jFra	10.0100	9.9390	0.0244	0.0242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15243	15225	15243	15225	0.00
18/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7608	7699	7608	7699	0.00
18/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14978	14929	14978	14929	0.00
18/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14324	14448	14324	14448	0.00
18/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17910	17839	17910	17839	0.00
18/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17891	18027	17891	18027	0.00
18/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8134	8127	8134	8127	0.00
18/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
18/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20202	20142	20202	20142	0.00
18/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20781	20899	20781	20899	0.00
18/10/2007	JN02 On 07-February-08			jNote	9.9000	9.8170	0.1767	0.1754	0.00
18/10/2007	JN02 On 02-May-08			jNote	9.6900	9.5970	0.1747	0.1733	0.00
18/10/2007	JN02 On 01-November-07			jNote	10.1000	10.0300	0.1814	0.1804	0.00
18/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20764	19818	20764	19818	0.00
18/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4770	5224	4770	5224	0.00
18/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12720	12056	12720	12056	0.00
18/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16830	17759	16830	17759	0.00
18/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19771	18648	19771	18648	0.00
18/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	76	128	76	128	0.00
18/10/2007	JN05 On 07-February-08			jNote	9.2500	9.1620	0.3649	0.3620	0.00
18/10/2007	JN05 On 02-May-08			jNote	9.1500	9.0520	0.3619	0.3590	0.00
18/10/2007	JN05 On 01-November-07			jNote	9.3700	9.2840	0.3682	0.3655	0.00
18/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	16719	14556	16719	14556	0.00
18/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6705	8156	6705	8156	0.00
18/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9306	8070	9306	8070	0.00
18/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	21873	24355	21873	24355	0.00
18/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	14897	11857	14897	11857	0.00
18/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	283	679	283	679	0.00
18/10/2007	JN10 On 07-February-08			jNote	8.8800	8.7860	0.5780	0.5740	0.00
18/10/2007	JN10 On 02-May-08			jNote	8.8000	8.7020	0.5759	0.5717	0.00
18/10/2007	JN10 On 01-November-07			jNote	8.9700	8.8780	0.5818	0.5779	0.00
18/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7697	5549	7697	5549	0.00
18/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	15312	19530	15312	19530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9647	7471	9647	7471	0.00
18/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	21280	25659	21280	25659	0.00
18/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	3041	1266	3041	1266	0.00
18/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4923	9209	4923	9209	0.00
18/10/2007	JROD On 31-January-08			jRod	10.1900	10.1930	0.0111	0.0111	0.00
18/10/2007	JROD On 29-February-08			jRod	10.4200	10.4230	0.0120	0.0120	0.00
18/10/2007	JROD On 31-March-08			jRod	10.5900	10.5900	0.0129	0.0129	0.00
18/10/2007	JROD On 31-October-07			jRod	9.7000	9.6990	0.0045	0.0045	0.00
18/10/2007	JROD On 30-November-07			jRod	10.0700	10.0710	0.0054	0.0054	0.00
18/10/2007	JROD On 31-December-07			jRod	10.4100	10.4170	0.0063	0.0064	0.00
18/10/2007	OTH1 On 07-February-08			Index Future	259.9000	262.0970	259.9000	262.0970	0.00
18/10/2007	OTH1 On 01-November-07			Index Future	253.0100	255.1460	253.0070	255.1460	12.00
18/10/2007	R153 On 07-February-08			Bond Future	8.7700	8.6900	115.3761	115.5661	6,220.00
18/10/2007	R153 On 02-May-08			Bond Future	8.6400	8.5630	111.3547	111.5291	0.00
18/10/2007	R153 On 01-November-07			Bond Future	8.9000	8.8200	112.3875	112.5957	4,190.00
18/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	288	343	288	343	0.00
18/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1530	1395	1530	1395	0.00
18/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1305	1422	1305	1422	0.00
18/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	531	474	531	474	0.00
18/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1	3	1	3	0.00
18/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1707	1501	1707	1501	0.00
18/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	164	200	164	200	0.00
18/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2010	1857	2010	1857	0.00
18/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2372	2164	2372	2164	0.00
18/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	87	109	87	109	0.00
18/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2541	2373	2541	2373	0.00
18/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3042	2834	3042	2834	0.00
18/10/2007	R157 On 07-February-08			Bond Future	8.1700	8.0470	135.2696	136.0675	3,580.00
18/10/2007	R157 On 02-May-08			Bond Future	8.0800	7.9640	131.5129	132.2941	0.00
18/10/2007	R157 On 01-November-07			Bond Future	8.2600	8.1430	131.7326	132.5495	2,660.00
18/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	746	996	746	996	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3547	2999	3547	2999	0.00
18/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3631	4207	3631	4207	0.00
18/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	970	764	970	764	0.00
18/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	575	1071	575	1071	350.00
18/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	663	342	663	342	0.00
18/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	1713	2456	1713	2456	75.00
18/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	120	46	120	46	0.00
18/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3255	4066	3255	4066	0.00
18/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	9	3	9	3	50.00
18/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4796	5442	4796	5442	0.00
18/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	570	436	570	436	0.00
18/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	7	32	7	32	0.00
18/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3547	2755	3547	2755	0.00
18/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	389	546	389	546	0.00
18/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4908	4266	4908	4266	0.00
18/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	2	0	2	0.00
18/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5312	4496	5312	4496	0.00
18/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	183	271	183	271	0.00
18/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6449	5738	6449	5738	0.00
18/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	2	0	2	0.00
18/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5312	4496	5312	4496	0.00
18/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	7115	6298	7115	6298	0.00
18/10/2007	R186 On 07-February-08			Bond Future	7.9700	7.8400	125.9709	127.4698	0.00
18/10/2007	R186 On 02-May-08			Bond Future	7.9100	7.7760	129.0077	130.5095	0.00
18/10/2007	R186 On 01-November-07			Bond Future	8.0500	7.9150	127.7029	129.1977	0.00
18/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1860	2497	1860	2497	0.00
18/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4413	3550	4413	3550	0.00
18/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4207	5105	4207	5105	0.00
18/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3137	2534	3137	2534	0.00
18/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	8	44	8	44	0.00
18/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	6460	5002	6460	5002	0.00
18/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1005	1425	1005	1425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6555	5475	6555	5475	0.00
18/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	484	728	484	728	0.00
18/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9137	7882	9137	7882	0.00
18/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	2	0	2	0.00
18/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	9583	8090	9583	8090	0.00
18/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	12825	11330	12825	11330	0.00
18/10/2007	R196 On 07-February-08			Bond Future	9.2100	9.0530	105.3167	105.4728	0.00
18/10/2007	R196 On 02-May-08			Bond Future	8.9700	8.7970	102.6273	102.7647	0.00
18/10/2007	R196 On 01-November-07			Bond Future	9.5200	9.3930	102.4054	102.5589	0.00
18/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	189	245	189	245	0.00
18/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	644	543	644	543	0.00
18/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	359	434	359	434	0.00
18/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	339	277	339	277	0.00
18/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	1	0	1	0.00
18/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	942	790	942	790	0.00
18/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	123	164	123	164	0.00
18/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	825	710	825	710	0.00
18/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1251	1097	1251	1097	0.00
18/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	76	105	76	105	0.00
18/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1026	899	1026	899	0.00
18/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1561	1408	1561	1408	0.00
18/10/2007	R201 On 07-February-08			Bond Future	8.1900	8.0660	104.1638	104.7979	0.00
18/10/2007	R201 On 02-May-08			Bond Future	8.0800	7.9610	106.6628	107.2844	0.00
18/10/2007	R201 On 01-November-07			Bond Future	8.3100	8.1880	105.6235	106.2712	910.00
18/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	583	778	583	778	0.00
18/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2911	2472	2911	2472	0.00
18/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2905	3364	2905	3364	0.00
18/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	771	608	771	608	0.00
18/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	5	22	5	22	0.00
18/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	3061	2430	3061	2430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	1	0	1	0.00
18/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4463	3816	4463	3816	0.00
18/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	306	429	306	429	0.00
18/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3999	3487	3999	3487	0.00
18/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5893	5245	5893	5245	0.00
18/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	146	215	146	215	0.00
18/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5225	4660	5225	4660	0.00
18/10/2007	R203 On 07-February-08			Bond Future	8.0900	7.9740	104.4145	105.2138	0.00
18/10/2007	R203 On 02-May-08			Bond Future	8.0100	7.8890	102.7374	103.5292	0.00
18/10/2007	R203 On 01-November-07			Bond Future	8.1900	8.0720	101.5489	102.3563	0.00
18/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	455	634	455	634	0.00
18/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4493	3873	4493	3873	0.00
18/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2890	3417	2890	3417	0.00
18/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1324	1059	1324	1059	0.00
18/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	4	0	4	0.00
18/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4775	3971	4775	3971	0.00
18/10/2007	R204 On 07-February-08			Bond Future	8.0800	7.9610	100.5640	101.4224	3,331.00
18/10/2007	R204 On 02-May-08			Bond Future	8.0000	7.8830	102.9806	103.8334	0.00
18/10/2007	R204 On 01-November-07			Bond Future	8.1700	8.0530	101.7532	102.6170	0.00
18/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	935	1187	935	1187	0.00
18/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5183	4577	5183	4577	0.00
18/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3130	3701	3130	3701	0.00
18/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1405	1123	1405	1123	0.00
18/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	11	38	11	38	0.00
18/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4988	4151	4988	4151	0.00
18/10/2007	R206 On 07-February-08			Bond Future	8.1700	8.0510	97.4655	98.0115	0.00
18/10/2007	R206 On 02-May-08			Bond Future	8.0600	7.9380	99.8038	100.3367	0.00
18/10/2007	R206 On 01-November-07			Bond Future	8.3100	8.1850	98.4697	99.0301	0.00
18/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	487	655	487	655	0.00
18/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2419	2041	2419	2041	0.00
18/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1883	2221	1883	2221	0.00
18/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1038	843	1038	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3	15	3	15	0.00
18/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2629	2081	2629	2081	0.00
18/10/2007	R207 On 07-February-08			Bond Future	8.0500	7.9260	94.5178	95.3956	0.00
18/10/2007	R207 On 02-May-08			Bond Future	7.9800	7.8550	96.7873	97.6616	0.00
18/10/2007	R207 On 01-November-07			Bond Future	8.1300	8.0130	95.4802	96.3612	0.00
18/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	465	665	465	665	0.00
18/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4549	3871	4549	3871	0.00
18/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3327	3924	3327	3924	0.00
18/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1363	1086	1363	1086	0.00
18/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1	6	1	6	0.00
18/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4776	3901	4776	3901	0.00
18/10/2007	R209 On 07-February-08			Bond Future	7.6700	7.5420	85.9885	87.2979	6,590.00
18/10/2007	R209 On 02-May-08			Bond Future	7.6200	7.4870	84.9053	86.2262	0.00
18/10/2007	R209 On 01-November-07			Bond Future	7.7400	7.6080	83.6190	84.9143	0.00
18/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	390	605	390	605	0.00
18/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7528	6434	7528	6434	0.00
18/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3882	4702	3882	4702	0.00
18/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2564	2064	2564	2064	0.00
18/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	1	0	1	0.00
18/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7808	6514	7808	6514	0.00
18/10/2007	TRT1 On 07-February-08			Index Future	262.3200	263.8410	262.3180	263.8410	0.00
18/10/2007	TRT1 On 01-November-07			Index Future	255.3600	256.8430	255.3610	256.8430	400.00
19/10/2007	\$/R On 17-March-08			Currency Future	6.9800	6.9763	6.9832	6.9763	17,347.00
19/10/2007	\$/R On 13-June-08			Currency Future	7.0900	7.0815	7.0899	7.0815	1,006.00
19/10/2007	\$/R On 14-December-07			Currency Future	6.8800	6.8753	6.8816	6.8753	24,775.00
19/10/2007	£/R On 17-March-08			Currency Future	14.2200	14.2123	14.2249	14.2123	0.00
19/10/2007	£/R On 13-June-08			Currency Future	14.4000	14.3843	14.3964	14.3843	0.00
19/10/2007	£/R On 14-December-07			Currency Future	14.0600	14.0454	14.0602	14.0454	0.00
19/10/2007	€/R On 17-March-08			Currency Future	9.9700	9.9830	9.9703	9.9830	0.00
19/10/2007	€/R On 13-June-08			Currency Future	10.1200	10.1367	10.1247	10.1367	0.00
19/10/2007	€/R On 14-December-07			Currency Future	9.8200	9.8300	9.8183	9.8300	0.00
19/10/2007	ALBI On 07-February-08			Index Future	264.7300	264.8100	264.7340	264.8100	0.00
19/10/2007	ALBI On 02-May-08			Index Future	271.2200	271.2970	271.2190	271.2970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2007	ALBI On 07-August-08			Index Future	278.8600	278.9360	278.8560	278.9360	0.00
19/10/2007	ALBI On 01-November-07			Index Future	257.5100	257.4130	257.5100	257.4130	166.00
19/10/2007	ALBI On 06-November-08			Index Future	285.9800	286.0640	285.9820	286.0640	0.00
19/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	109430	110182	109430	110182	0.00
19/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2090	2082	2090	2082	0.00
19/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	77883	78544	77883	78544	0.00
19/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	15693	15574	15693	15574	0.00
19/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	146311	147056	146311	147056	0.00
19/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	7751	7696	7751	7696	0.00
19/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	35884	35125	35884	35125	0.00
19/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	784	995	784	995	0.00
19/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	214092	214883	214092	214883	0.00
19/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4272	4243	4272	4243	0.00
19/10/2007	CRD1 On 07-February-08			Index Future	113.6900	113.6500	113.6930	113.6500	0.00
19/10/2007	CRD1 On 01-November-07			Index Future	110.6800	110.6360	110.6780	110.6360	8.00
19/10/2007	GOVI On 07-February-08			jGovi	265.6400	265.5250	265.6430	265.5250	5.00
19/10/2007	GOVI On 02-May-08			jGovi	272.3800	272.2560	272.3780	272.2560	0.00
19/10/2007	GOVI On 01-November-07			jGovi	258.6000	258.4830	258.5970	258.4830	60.00
19/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	26066	25524	26066	25524	0.00
19/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	19636	20274	19636	20274	0.00
19/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	94532	93618	94532	93618	0.00
19/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	10752	11058	10752	11058	0.00
19/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	2	3	2	3	0.00
19/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	64032	65173	64032	65173	0.00
19/10/2007	ILBI On 07-February-08			Index Future	291.9200	292.0050	291.9200	292.0050	0.00
19/10/2007	ILBI On 01-November-07			Index Future	283.8400	283.9200	283.8390	283.9200	0.00
19/10/2007	J153 On 31-August-10			jSwap	9.9100	9.9090	0.0619	0.0618	0.00
19/10/2007	J157 On 15-September-15			jSwap	9.2100	9.2450	0.0025	0.0003	0.00
19/10/2007	J186 On 21-December-26			jSwap	8.4300	8.4440	0.0886	0.0899	0.00
19/10/2007	J201 On 22-December-14			jSwap	9.2900	9.3250	0.0970	0.0990	0.00
19/10/2007	J203 On 15-September-17			jSwap	9.0600	9.0950	0.1010	0.1029	0.00
19/10/2007	J204 On 21-December-18			jSwap	8.9900	9.0210	0.1074	0.1094	0.00
19/10/2007	J207 On 15-January-20			jSwap	8.9100	8.9340	0.0681	0.0701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2007	JBAR On 21-December-05			jBar	10.6300	10.6170	10.6250	10.6170	0.00
19/10/2007	JFRA On 07-February-08			jFra	10.6400	10.6270	0.0258	0.0258	0.00
19/10/2007	JFRA On 02-May-08			jFra	10.5200	10.5070	0.0272	0.0272	0.00
19/10/2007	JFRA On 07-August-08			jFra	10.2400	10.2580	0.0249	0.0249	0.00
19/10/2007	JFRA On 01-November-07			jFra	10.6400	10.6160	0.0278	0.0277	0.00
19/10/2007	JFRA On 06-November-08			jFra	9.9900	10.0120	0.0243	0.0244	0.00
19/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15208	15243	15208	15243	0.00
19/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7553	7608	7553	7608	0.00
19/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14958	14978	14958	14978	0.00
19/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14269	14324	14269	14324	0.00
19/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17863	17910	17863	17910	0.00
19/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17878	17891	17878	17891	0.00
19/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8202	8134	8202	8134	0.00
19/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
19/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20152	20202	20152	20202	0.00
19/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20779	20781	20779	20781	0.00
19/10/2007	JN02 On 07-February-08			jNote	9.8900	9.8960	0.1766	0.1767	0.00
19/10/2007	JN02 On 02-May-08			jNote	9.6800	9.6850	0.1747	0.1747	0.00
19/10/2007	JN02 On 01-November-07			jNote	10.0900	10.0960	0.1814	0.1814	0.00
19/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20672	20764	20672	20764	0.00
19/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4749	4770	4749	4770	0.00
19/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12659	12720	12659	12720	0.00
19/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16823	16830	16823	16830	0.00
19/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19701	19771	19701	19771	0.00
19/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	60	76	60	76	0.00
19/10/2007	JN05 On 07-February-08			jNote	9.2300	9.2540	0.3641	0.3649	0.00
19/10/2007	JN05 On 02-May-08			jNote	9.1200	9.1450	0.3610	0.3619	0.00
19/10/2007	JN05 On 01-November-07			jNote	9.3500	9.3720	0.3675	0.3682	0.00
19/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	16077	16719	16077	16719	0.00
19/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7007	6705	7007	6705	0.00
19/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	8918	9306	8918	9306	0.00
19/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	22480	21873	22480	21873	0.00
19/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	14085	14897	14085	14897	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	293	283	293	283	0.00
19/10/2007	JN10 On 07-February-08			jNote	8.8500	8.8830	0.5765	0.5780	0.00
19/10/2007	JN10 On 02-May-08			jNote	8.7700	8.8010	0.5743	0.5759	0.00
19/10/2007	JN10 On 01-November-07			jNote	8.9400	8.9710	0.5803	0.5818	0.00
19/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	6824	7697	6824	7697	0.00
19/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16663	15312	16663	15312	0.00
19/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	8786	9647	8786	9647	0.00
19/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	22728	21280	22728	21280	0.00
19/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	2117	3041	2117	3041	0.00
19/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	6079	4923	6079	4923	0.00
19/10/2007	JROD On 31-January-08			jRod	10.1900	10.1900	0.0116	0.0111	0.00
19/10/2007	JROD On 29-February-08			jRod	10.4200	10.4200	0.0125	0.0120	0.00
19/10/2007	JROD On 31-March-08			jRod	10.5800	10.5870	0.0134	0.0129	0.00
19/10/2007	JROD On 31-October-07			jRod	9.6900	9.6970	0.0051	0.0045	0.00
19/10/2007	JROD On 30-November-07			jRod	10.0600	10.0660	0.0059	0.0054	0.00
19/10/2007	JROD On 31-December-07			jRod	10.4100	10.4110	0.0068	0.0063	0.00
19/10/2007	OTH1 On 07-February-08			Index Future	259.8800	259.9000	259.8840	259.9000	0.00
19/10/2007	OTH1 On 01-November-07			Index Future	252.9900	253.0070	252.9910	253.0070	12.00
19/10/2007	R153 On 07-February-08			Bond Future	8.7600	8.7700	115.3998	115.3761	6,220.00
19/10/2007	R153 On 02-May-08			Bond Future	8.6300	8.6430	111.3764	111.3547	0.00
19/10/2007	R153 On 01-November-07			Bond Future	8.8900	8.9000	112.4135	112.3875	4,190.00
19/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	291	288	291	288	0.00
19/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1510	1530	1510	1530	0.00
19/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1317	1305	1317	1305	0.00
19/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	522	531	522	531	0.00
19/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1	1	1	1	0.00
19/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1681	1707	1681	1707	0.00
19/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	166	164	166	164	0.00
19/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1988	2010	1988	2010	0.00
19/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2346	2372	2346	2372	0.00
19/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	88	87	88	87	0.00
19/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2518	2541	2518	2541	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3016	3042	3016	3042	0.00
19/10/2007	R157 On 07-February-08			Bond Future	8.1600	8.1670	135.3358	135.2696	3,580.00
19/10/2007	R157 On 02-May-08			Bond Future	8.0700	8.0840	131.5777	131.5129	0.00
19/10/2007	R157 On 01-November-07			Bond Future	8.2500	8.2630	131.8005	131.7326	2,660.00
19/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	757	746	757	746	0.00
19/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3492	3547	3492	3547	0.00
19/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3672	3631	3672	3631	0.00
19/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	947	970	947	970	0.00
19/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	585	575	585	575	350.00
19/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	606	663	606	663	0.00
19/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	1759	1713	1759	1713	75.00
19/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	98	120	98	120	0.00
19/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3320	3255	3320	3255	0.00
19/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	6	9	6	9	50.00
19/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4844	4796	4844	4796	0.00
19/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	554	570	554	570	0.00
19/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	6	7	6	7	0.00
19/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3478	3547	3478	3547	0.00
19/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	395	389	395	389	0.00
19/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4847	4908	4847	4908	0.00
19/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5244	5312	5244	5312	0.00
19/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	186	183	186	183	0.00
19/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6385	6449	6385	6449	0.00
19/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5244	5312	5244	5312	0.00
19/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	7047	7115	7047	7115	0.00
19/10/2007	R186 On 07-February-08			Bond Future	7.9600	7.9700	126.0852	125.9709	0.00
19/10/2007	R186 On 02-May-08			Bond Future	7.9000	7.9060	129.1223	129.0077	0.00
19/10/2007	R186 On 01-November-07			Bond Future	8.0400	8.0450	127.8169	127.7029	0.00
19/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1891	1860	1891	1860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4329	4413	4329	4413	0.00
19/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4262	4207	4262	4207	0.00
19/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3078	3137	3078	3137	0.00
19/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	6	8	6	8	0.00
19/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	6345	6460	6345	6460	0.00
19/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1023	1005	1023	1005	0.00
19/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6458	6555	6458	6555	0.00
19/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	492	484	492	484	0.00
19/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9031	9137	9031	9137	0.00
19/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	9468	9583	9468	9583	0.00
19/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	12711	12825	12711	12825	0.00
19/10/2007	R196 On 07-February-08			Bond Future	9.2000	9.2120	105.3294	105.3167	0.00
19/10/2007	R196 On 02-May-08			Bond Future	8.9700	8.9740	102.6335	102.6273	0.00
19/10/2007	R196 On 01-November-07			Bond Future	9.5100	9.5190	102.4151	102.4054	0.00
19/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	192	189	192	189	0.00
19/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	634	644	634	644	0.00
19/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	361	359	361	359	0.00
19/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	335	339	335	339	0.00
19/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	932	942	932	942	0.00
19/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	125	123	125	123	0.00
19/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	814	825	814	825	0.00
19/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1241	1251	1241	1251	0.00
19/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	77	76	77	76	0.00
19/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1015	1026	1015	1026	0.00
19/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1551	1561	1551	1561	0.00
19/10/2007	R201 On 07-February-08			Bond Future	8.1800	8.1860	104.2164	104.1638	0.00
19/10/2007	R201 On 02-May-08			Bond Future	8.0700	8.0810	106.7144	106.6628	0.00
19/10/2007	R201 On 01-November-07			Bond Future	8.3000	8.3080	105.6773	105.6235	910.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	592	583	592	583	0.00
19/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2867	2911	2867	2911	0.00
19/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2938	2905	2938	2905	0.00
19/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	753	771	753	771	0.00
19/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4	5	4	5	0.00
19/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	3006	3061	3006	3061	0.00
19/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4409	4463	4409	4463	0.00
19/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	311	306	311	306	0.00
19/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3951	3999	3951	3999	0.00
19/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5839	5893	5839	5893	0.00
19/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	148	146	148	146	0.00
19/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5174	5225	5174	5225	0.00
19/10/2007	R203 On 07-February-08			Bond Future	8.0800	8.0940	104.4808	104.4145	0.00
19/10/2007	R203 On 02-May-08			Bond Future	8.0000	8.0090	102.8031	102.7374	0.00
19/10/2007	R203 On 01-November-07			Bond Future	8.1800	8.1920	101.6158	101.5489	0.00
19/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	462	455	462	455	0.00
19/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4434	4493	4434	4493	0.00
19/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2927	2890	2927	2890	0.00
19/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1295	1324	1295	1324	0.00
19/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4708	4775	4708	4775	0.00
19/10/2007	R204 On 07-February-08			Bond Future	8.0700	8.0810	100.6352	100.5640	3,331.00
19/10/2007	R204 On 02-May-08			Bond Future	7.9900	8.0030	103.0513	102.9806	0.00
19/10/2007	R204 On 01-November-07			Bond Future	8.1600	8.1730	101.8248	101.7532	0.00
19/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	944	935	944	935	0.00
19/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5121	5183	5121	5183	0.00
19/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3170	3130	3170	3130	0.00
19/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1374	1405	1374	1405	0.00
19/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	9	11	9	11	0.00
19/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4914	4988	4914	4988	0.00
19/10/2007	R206 On 07-February-08			Bond Future	8.1600	8.1710	97.5108	97.4655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2007	R206 On 02-May-08			Bond Future	8.0500	8.0580	99.8481	99.8038	0.00
19/10/2007	R206 On 01-November-07			Bond Future	8.3000	8.3050	98.5163	98.4697	0.00
19/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	494	487	494	487	0.00
19/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2382	2419	2382	2419	0.00
19/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1906	1883	1906	1883	0.00
19/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1017	1038	1017	1038	0.00
19/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2	3	2	3	0.00
19/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2582	2629	2582	2629	0.00
19/10/2007	R207 On 07-February-08			Bond Future	8.0400	8.0460	94.5905	94.5178	0.00
19/10/2007	R207 On 02-May-08			Bond Future	7.9700	7.9750	96.8597	96.7873	0.00
19/10/2007	R207 On 01-November-07			Bond Future	8.1200	8.1330	95.5532	95.4802	0.00
19/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	474	465	474	465	0.00
19/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4485	4549	4485	4549	0.00
19/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3369	3327	3369	3327	0.00
19/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1332	1363	1332	1363	0.00
19/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1	1	1	1	0.00
19/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4703	4776	4703	4776	0.00
19/10/2007	R209 On 07-February-08			Bond Future	7.6700	7.6720	85.9885	85.9885	6,590.00
19/10/2007	R209 On 02-May-08			Bond Future	7.6200	7.6170	84.9053	84.9053	0.00
19/10/2007	R209 On 01-November-07			Bond Future	7.7400	7.7380	83.6190	83.6190	0.00
19/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	384	390	384	390	0.00
19/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7523	7528	7523	7528	0.00
19/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3874	3882	3874	3882	0.00
19/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2556	2564	2556	2564	0.00
19/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7808	7808	7808	7808	0.00
19/10/2007	TRT1 On 07-February-08			Index Future	262.4300	262.3180	262.4310	262.3180	0.00
19/10/2007	TRT1 On 01-November-07			Index Future	255.4700	255.3610	255.4710	255.3610	400.00
22/10/2007	\$ / R On 17-March-08			Currency Future	7.0300	6.9832	7.0299	6.9832	18,849.00
22/10/2007	\$ / R On 13-June-08			Currency Future	7.1400	7.0899	7.1386	7.0899	1,006.00
22/10/2007	\$ / R On 14-December-07			Currency Future	6.9300	6.8816	6.9263	6.8816	24,776.00
22/10/2007	£ / R On 17-March-08			Currency Future	14.1900	14.2249	14.1900	14.2249	0.00
22/10/2007	£ / R On 13-June-08			Currency Future	14.3700	14.3964	14.3661	14.3964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	£ / R On 14-December-07			Currency Future	14.0200	14.0602	14.0237	14.0602	0.00
22/10/2007	€ / R On 17-March-08			Currency Future	9.9600	9.9703	9.9628	9.9703	0.00
22/10/2007	€ / R On 13-June-08			Currency Future	10.1200	10.1247	10.1192	10.1247	0.00
22/10/2007	€ / R On 14-December-07			Currency Future	9.8100	9.8183	9.8093	9.8183	0.00
22/10/2007	ALBI On 07-February-08			Index Future	264.3800	264.7340	264.3840	264.7340	0.00
22/10/2007	ALBI On 02-May-08			Index Future	270.8800	271.2190	270.8840	271.2190	0.00
22/10/2007	ALBI On 07-August-08			Index Future	278.5500	278.8560	278.5470	278.8560	0.00
22/10/2007	ALBI On 01-November-07			Index Future	256.9000	257.5100	256.9040	257.5100	166.00
22/10/2007	ALBI On 06-November-08			Index Future	285.6700	285.9820	285.6720	285.9820	0.00
22/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	106035	109430	106035	109430	0.00
22/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2195	2090	2195	2090	0.00
22/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	75163	77883	75163	77883	0.00
22/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	16323	15693	16323	15693	0.00
22/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	143475	146311	143475	146311	0.00
22/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	8005	7751	8005	7751	0.00
22/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	29861	35884	29861	35884	0.00
22/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	821	784	821	784	0.00
22/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	211124	214092	211124	214092	0.00
22/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4404	4272	4404	4272	0.00
22/10/2007	CRD1 On 07-February-08			Index Future	113.4500	113.6930	113.4480	113.6930	0.00
22/10/2007	CRD1 On 01-November-07			Index Future	110.4400	110.6780	110.4390	110.6780	8.00
22/10/2007	GOVI On 07-February-08			jGovi	265.0500	265.6430	265.0540	265.6430	5.00
22/10/2007	GOVI On 02-May-08			jGovi	271.7800	272.3780	271.7750	272.3780	0.00
22/10/2007	GOVI On 01-November-07			jGovi	258.0200	258.5970	258.0240	258.5970	60.00
22/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	22643	26066	22643	26066	0.00
22/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	22103	19636	22103	19636	0.00
22/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	89490	94532	89490	94532	0.00
22/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	11740	10752	11740	10752	0.00
22/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	0	2	0	2	0.00
22/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	69760	64032	69760	64032	0.00
22/10/2007	ILBI On 07-February-08			Index Future	292.6500	291.9200	292.6480	291.9200	0.00
22/10/2007	ILBI On 01-November-07			Index Future	284.4900	283.8390	284.4860	283.8390	0.00
22/10/2007	J153 On 31-August-10			jSwap	9.9700	9.9130	0.0633	0.0619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	J157 On 15-September-15			jSwap	9.2500	9.2050	0.0002	0.0025	0.00
22/10/2007	J186 On 21-December-26			jSwap	8.4700	8.4290	0.0926	0.0886	0.00
22/10/2007	J201 On 22-December-14			jSwap	9.3300	9.2850	0.0995	0.0970	0.00
22/10/2007	J203 On 15-September-17			jSwap	9.1200	9.0630	0.1043	0.1010	0.00
22/10/2007	J204 On 21-December-18			jSwap	9.0400	8.9910	0.1107	0.1074	0.00
22/10/2007	J207 On 15-January-20			jSwap	8.9500	8.9050	0.0714	0.0681	0.00
22/10/2007	JBAR On 21-December-05			jBar	10.6600	10.6250	10.6630	10.6250	0.00
22/10/2007	JFRA On 07-February-08			jFra	10.6600	10.6380	0.0259	0.0258	0.00
22/10/2007	JFRA On 02-May-08			jFra	10.5600	10.5200	0.0273	0.0272	0.00
22/10/2007	JFRA On 07-August-08			jFra	10.2700	10.2440	0.0250	0.0249	0.00
22/10/2007	JFRA On 01-November-07			jFra	10.6800	10.6420	0.0279	0.0278	0.00
22/10/2007	JFRA On 06-November-08			jFra	10.0500	9.9920	0.0244	0.0243	0.00
22/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15107	15208	15107	15208	0.00
22/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7382	7553	7382	7553	0.00
22/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14899	14958	14899	14958	0.00
22/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14104	14269	14104	14269	0.00
22/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17799	17863	17799	17863	0.00
22/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17758	17878	17758	17878	0.00
22/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8308	8202	8308	8202	0.00
22/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
22/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20144	20152	20144	20152	0.00
22/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20623	20779	20623	20779	0.00
22/10/2007	JN02 On 07-February-08			jNote	9.9400	9.8920	0.1774	0.1766	0.00
22/10/2007	JN02 On 02-May-08			jNote	9.7400	9.6820	0.1756	0.1747	0.00
22/10/2007	JN02 On 01-November-07			jNote	10.1400	10.0930	0.1821	0.1814	0.00
22/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21187	20672	21187	20672	0.00
22/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4379	4749	4379	4749	0.00
22/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13012	12659	13012	12659	0.00
22/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16149	16823	16149	16823	0.00
22/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20458	19701	20458	19701	0.00
22/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	17	60	17	60	0.00
22/10/2007	JN05 On 07-February-08			jNote	9.2800	9.2300	0.3657	0.3641	0.00
22/10/2007	JN05 On 02-May-08			jNote	9.1700	9.1200	0.3627	0.3610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	JN05 On 01-November-07			jNote	9.4100	9.3510	0.3692	0.3675	0.00
22/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	17292	16077	17292	16077	0.00
22/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6106	7007	6106	7007	0.00
22/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9586	8918	9586	8918	0.00
22/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	20996	22480	20996	22480	0.00
22/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	16016	14085	16016	14085	0.00
22/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	82	293	82	293	0.00
22/10/2007	JN10 On 07-February-08			jNote	8.9000	8.8490	0.5786	0.5765	0.00
22/10/2007	JN10 On 02-May-08			jNote	8.8200	8.7660	0.5764	0.5743	0.00
22/10/2007	JN10 On 01-November-07			jNote	8.9900	8.9390	0.5824	0.5803	0.00
22/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7994	6824	7994	6824	0.00
22/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	14366	16663	14366	16663	0.00
22/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9948	8786	9948	8786	0.00
22/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	20394	22728	20394	22728	0.00
22/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	3049	2117	3049	2117	0.00
22/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3569	6079	3569	6079	0.00
22/10/2007	JROD On 31-January-08			jRod	10.2000	10.1860	0.0112	0.0116	0.00
22/10/2007	JROD On 29-February-08			jRod	10.4300	10.4160	0.0121	0.0125	0.00
22/10/2007	JROD On 31-March-08			jRod	10.5900	10.5820	0.0130	0.0134	0.00
22/10/2007	JROD On 31-October-07			jRod	9.6900	9.6940	0.0045	0.0051	0.00
22/10/2007	JROD On 30-November-07			jRod	10.0600	10.0610	0.0053	0.0059	0.00
22/10/2007	JROD On 31-December-07			jRod	10.4200	10.4050	0.0064	0.0068	0.00
22/10/2007	OTH1 On 07-February-08			Index Future	259.0500	259.8840	259.0490	259.8840	0.00
22/10/2007	OTH1 On 01-November-07			Index Future	252.1800	252.9910	252.1780	252.9910	12.00
22/10/2007	R153 On 07-February-08			Bond Future	8.8100	8.7600	115.2813	115.3998	6,220.00
22/10/2007	R153 On 02-May-08			Bond Future	8.7100	8.6330	111.2001	111.3764	0.00
22/10/2007	R153 On 01-November-07			Bond Future	8.9400	8.8900	112.2835	112.4135	4,190.00
22/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	254	291	254	291	0.00
22/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1591	1510	1591	1510	0.00
22/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1200	1317	1200	1317	0.00
22/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	580	522	580	522	0.00
22/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	1	0	1	0.00
22/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1811	1681	1811	1681	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	141	166	141	166	0.00
22/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2082	1988	2082	1988	0.00
22/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2476	2346	2476	2346	0.00
22/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	72	88	72	88	0.00
22/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2622	2518	2622	2518	0.00
22/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3146	3016	3146	3016	0.00
22/10/2007	R157 On 07-February-08			Bond Future	8.2100	8.1570	135.0050	135.3358	3,580.00
22/10/2007	R157 On 02-May-08			Bond Future	8.1400	8.0740	131.1245	131.5777	0.00
22/10/2007	R157 On 01-November-07			Bond Future	8.3000	8.2530	131.4619	131.8005	2,660.00
22/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	650	757	650	757	0.00
22/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3715	3492	3715	3492	0.00
22/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3343	3672	3343	3672	0.00
22/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1070	947	1070	947	0.00
22/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	362	585	362	585	350.00
22/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	721	606	721	606	0.00
22/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	1427	1759	1427	1759	75.00
22/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	105	98	105	98	0.00
22/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	2980	3320	2980	3320	0.00
22/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	5	6	5	6	50.00
22/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4472	4844	4472	4844	0.00
22/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	635	554	635	554	0.00
22/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1	6	1	6	0.00
22/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3812	3478	3812	3478	0.00
22/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	328	395	328	395	0.00
22/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5112	4847	5112	4847	0.00
22/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5583	5244	5583	5244	0.00
22/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	149	186	149	186	0.00
22/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6679	6385	6679	6385	0.00
22/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5583	5244	5583	5244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	7385	7047	7385	7047	0.00
22/10/2007	R186 On 07-February-08			Bond Future	8.0200	7.9600	125.4015	126.0852	0.00
22/10/2007	R186 On 02-May-08			Bond Future	7.9700	7.8960	128.3236	129.1223	0.00
22/10/2007	R186 On 01-November-07			Bond Future	8.1000	8.0350	127.1352	127.8169	0.00
22/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1606	1891	1606	1891	0.00
22/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4728	4329	4728	4329	0.00
22/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3796	4262	3796	4262	0.00
22/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3411	3078	3411	3078	0.00
22/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	1	6	1	6	0.00
22/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	7021	6345	7021	6345	0.00
22/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	838	1023	838	1023	0.00
22/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6956	6458	6956	6458	0.00
22/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	386	492	386	492	0.00
22/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9609	9031	9609	9031	0.00
22/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	10150	9468	10150	9468	0.00
22/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	13393	12711	13393	12711	0.00
22/10/2007	R196 On 07-February-08			Bond Future	9.2500	9.1990	105.2784	105.3294	0.00
22/10/2007	R196 On 02-May-08			Bond Future	8.8900	8.9660	102.6893	102.6335	0.00
22/10/2007	R196 On 01-November-07			Bond Future	9.5900	9.5110	102.3251	102.4151	0.00
22/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	171	192	171	192	0.00
22/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	664	634	664	634	0.00
22/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	388	361	388	361	0.00
22/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	306	335	306	335	0.00
22/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	1022	932	1022	932	0.00
22/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	110	125	110	125	0.00
22/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	850	814	850	814	0.00
22/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1331	1241	1331	1241	0.00
22/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	66	77	66	77	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1055	1015	1055	1015	0.00
22/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1641	1551	1641	1551	0.00
22/10/2007	R201 On 07-February-08			Bond Future	8.2300	8.1760	103.9534	104.2164	0.00
22/10/2007	R201 On 02-May-08			Bond Future	8.1400	8.0710	106.3384	106.7144	0.00
22/10/2007	R201 On 01-November-07			Bond Future	8.3500	8.2980	105.4087	105.6773	910.00
22/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	508	592	508	592	0.00
22/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3046	2867	3046	2867	0.00
22/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2665	2938	2665	2938	0.00
22/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	856	753	856	753	0.00
22/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1	4	1	4	0.00
22/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	3271	3006	3271	3006	0.00
22/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4677	4409	4677	4409	0.00
22/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	259	311	259	311	0.00
22/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4161	3951	4161	3951	0.00
22/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	6108	5839	6108	5839	0.00
22/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	119	148	119	148	0.00
22/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5408	5174	5408	5174	0.00
22/10/2007	R203 On 07-February-08			Bond Future	8.1300	8.0840	104.1499	104.4808	0.00
22/10/2007	R203 On 02-May-08			Bond Future	8.0700	7.9990	102.3707	102.8031	0.00
22/10/2007	R203 On 01-November-07			Bond Future	8.2300	8.1820	101.2816	101.6158	0.00
22/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	387	462	387	462	0.00
22/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4689	4434	4689	4434	0.00
22/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2644	2927	2644	2927	0.00
22/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1444	1295	1444	1295	0.00
22/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	5042	4708	5042	4708	0.00
22/10/2007	R204 On 07-February-08			Bond Future	8.1300	8.0710	100.2092	100.6352	3,331.00
22/10/2007	R204 On 02-May-08			Bond Future	8.0700	7.9930	102.5297	103.0513	0.00
22/10/2007	R204 On 01-November-07			Bond Future	8.2200	8.1630	101.3961	101.8248	0.00
22/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	812	944	812	944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5415	5121	5415	5121	0.00
22/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2830	3170	2830	3170	0.00
22/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1555	1374	1555	1374	0.00
22/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1	9	1	9	0.00
22/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	5335	4914	5335	4914	0.00
22/10/2007	R206 On 07-February-08			Bond Future	8.2100	8.1610	97.2843	97.5108	0.00
22/10/2007	R206 On 02-May-08			Bond Future	8.1200	8.0480	99.5123	99.8481	0.00
22/10/2007	R206 On 01-November-07			Bond Future	8.3500	8.2950	98.2838	98.5163	0.00
22/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	423	494	423	494	0.00
22/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2536	2382	2536	2382	0.00
22/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1698	1906	1698	1906	0.00
22/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1144	1017	1144	1017	0.00
22/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	0	2	0	2	0.00
22/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2812	2582	2812	2582	0.00
22/10/2007	R207 On 07-February-08			Bond Future	8.1000	8.0360	94.1552	94.5905	0.00
22/10/2007	R207 On 02-May-08			Bond Future	8.0400	7.9650	96.3325	96.8597	0.00
22/10/2007	R207 On 01-November-07			Bond Future	8.1800	8.1230	95.1163	95.5532	0.00
22/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	379	474	379	474	0.00
22/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4825	4485	4825	4485	0.00
22/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3017	3369	3017	3369	0.00
22/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1507	1332	1507	1332	0.00
22/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	1	0	1	0.00
22/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	5139	4703	5139	4703	0.00
22/10/2007	R209 On 07-February-08			Bond Future	7.7300	7.6720	85.3951	85.9885	6,590.00
22/10/2007	R209 On 02-May-08			Bond Future	7.6800	7.6170	84.2472	84.9053	0.00
22/10/2007	R209 On 01-November-07			Bond Future	7.8000	7.7380	83.0320	83.6190	0.00
22/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	297	384	297	384	0.00
22/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8029	7523	8029	7523	0.00
22/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3475	3874	3475	3874	0.00
22/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2816	2556	2816	2556	0.00
22/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	8395	7808	8395	7808	0.00
22/10/2007	TRT1 On 07-February-08			Index Future	261.8400	262.4310	261.8420	262.4310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	TRT1 On 01-November-07			Index Future	254.9000	255.4710	254.8970	255.4710	400.00
23/10/2007	\$ / R On 17-March-08			Currency Future	6.8900	7.0299	6.8893	7.0299	18,852.00
23/10/2007	\$ / R On 13-June-08			Currency Future	7.0000	7.1386	6.9953	7.1386	1,069.00
23/10/2007	\$ / R On 14-December-07			Currency Future	6.7900	6.9263	6.7877	6.9263	24,786.00
23/10/2007	£ / R On 17-March-08			Currency Future	14.0400	14.1900	14.0430	14.1900	0.00
23/10/2007	£ / R On 13-June-08			Currency Future	14.2200	14.3661	14.2151	14.3661	0.00
23/10/2007	£ / R On 14-December-07			Currency Future	13.8800	14.0237	13.8773	14.0237	0.00
23/10/2007	€ / R On 17-March-08			Currency Future	9.8300	9.9628	9.8267	9.9628	0.00
23/10/2007	€ / R On 13-June-08			Currency Future	9.9800	10.1192	9.9813	10.1192	0.00
23/10/2007	€ / R On 14-December-07			Currency Future	9.6700	9.8093	9.6749	9.8093	0.00
23/10/2007	ALBI On 07-February-08			Index Future	264.4200	264.3840	264.4160	264.3840	0.00
23/10/2007	ALBI On 02-May-08			Index Future	270.9100	270.8840	270.9060	270.8840	0.00
23/10/2007	ALBI On 07-August-08			Index Future	278.5600	278.5470	278.5550	278.5470	0.00
23/10/2007	ALBI On 01-November-07			Index Future	257.0100	256.9040	257.0060	256.9040	166.00
23/10/2007	ALBI On 06-November-08			Index Future	285.6700	285.6720	285.6720	285.6720	0.00
23/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	106289	106035	106289	106035	0.00
23/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2129	2195	2129	2195	0.00
23/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	75240	75163	75240	75163	0.00
23/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	16180	16323	16180	16323	0.00
23/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	143501	143475	143501	143475	0.00
23/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	7951	8005	7951	8005	0.00
23/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	30650	29861	30650	29861	0.00
23/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	590	821	590	821	0.00
23/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	211099	211124	211099	211124	0.00
23/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4379	4404	4379	4404	0.00
23/10/2007	CRD1 On 07-February-08			Index Future	113.4500	113.4480	113.4480	113.4480	0.00
23/10/2007	CRD1 On 01-November-07			Index Future	110.5600	110.4390	110.5560	110.4390	8.00
23/10/2007	GOVI On 07-February-08			jGovi	265.1900	265.0540	265.1930	265.0540	5.00
23/10/2007	GOVI On 02-May-08			jGovi	271.9200	271.7750	271.9185	271.7750	0.00
23/10/2007	GOVI On 01-November-07			jGovi	258.1600	258.0240	258.1595	258.0240	60.00
23/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	23253	22643	23253	22643	0.00
23/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	21323	22103	21323	22103	0.00
23/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	90559	89490	90559	89490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	11374	11740	11374	11740	0.00
23/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	0	0	0	0	0.00
23/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	68405	69760	68405	69760	0.00
23/10/2007	ILBI On 07-February-08			Index Future	293.1800	292.6480	293.1790	292.6480	0.00
23/10/2007	ILBI On 01-November-07			Index Future	285.0100	284.4860	285.0130	284.4860	0.00
23/10/2007	J153 On 31-August-10			jSwap	9.9100	9.9650	0.0620	0.0633	0.00
23/10/2007	J157 On 15-September-15			jSwap	9.2100	9.2530	0.0025	0.0002	0.00
23/10/2007	J186 On 21-December-26			jSwap	8.4300	8.4730	0.0886	0.0926	0.00
23/10/2007	J201 On 22-December-14			jSwap	9.2800	9.3320	0.0969	0.0995	0.00
23/10/2007	J203 On 15-September-17			jSwap	9.0600	9.1160	0.1011	0.1043	0.00
23/10/2007	J204 On 21-December-18			jSwap	8.9800	9.0390	0.1070	0.1107	0.00
23/10/2007	J207 On 15-January-20			jSwap	8.8900	8.9510	0.0673	0.0714	0.00
23/10/2007	JBAR On 21-December-05			jBar	10.6500	10.6630	10.6540	10.6630	0.00
23/10/2007	JFRA On 07-February-08			jFra	10.6400	10.6590	0.0258	0.0259	0.00
23/10/2007	JFRA On 02-May-08			jFra	10.5400	10.5620	0.0273	0.0273	0.00
23/10/2007	JFRA On 07-August-08			jFra	10.2600	10.2670	0.0249	0.0250	0.00
23/10/2007	JFRA On 01-November-07			jFra	10.6700	10.6830	0.0279	0.0279	0.00
23/10/2007	JFRA On 06-November-08			jFra	10.0100	10.0530	0.0244	0.0244	0.00
23/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15032	15107	15032	15107	0.00
23/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7351	7382	7351	7382	0.00
23/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14834	14899	14834	14899	0.00
23/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	14094	14104	14094	14104	0.00
23/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17756	17799	17756	17799	0.00
23/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17739	17758	17739	17758	0.00
23/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8272	8308	8272	8308	0.00
23/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
23/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20070	20144	20070	20144	0.00
23/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20646	20623	20646	20623	0.00
23/10/2007	JN02 On 07-February-08			jNote	9.9000	9.9420	0.1767	0.1774	0.00
23/10/2007	JN02 On 02-May-08			jNote	9.6900	9.7390	0.1748	0.1756	0.00
23/10/2007	JN02 On 01-November-07			jNote	10.1100	10.1380	0.1816	0.1821	0.00
23/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20619	21187	20619	21187	0.00
23/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4538	4379	4538	4379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12549	13012	12549	13012	0.00
23/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16625	16149	16625	16149	0.00
23/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19920	20458	19920	20458	0.00
23/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	13	17	13	17	0.00
23/10/2007	JN05 On 07-February-08			jNote	9.2300	9.2840	0.3640	0.3657	0.00
23/10/2007	JN05 On 02-May-08			jNote	9.1200	9.1740	0.3609	0.3627	0.00
23/10/2007	JN05 On 01-November-07			jNote	9.3500	9.4060	0.3675	0.3692	0.00
23/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	15864	17292	15864	17292	0.00
23/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6834	6106	6834	6106	0.00
23/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	8749	9586	8749	9586	0.00
23/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	22392	20996	22392	20996	0.00
23/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	13987	16016	13987	16016	0.00
23/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	117	82	117	82	0.00
23/10/2007	JN10 On 07-February-08			jNote	8.8500	8.9020	0.5762	0.5786	0.00
23/10/2007	JN10 On 02-May-08			jNote	8.7600	8.8190	0.5738	0.5764	0.00
23/10/2007	JN10 On 01-November-07			jNote	8.9400	8.9920	0.5802	0.5824	0.00
23/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	6544	7994	6544	7994	0.00
23/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16643	14366	16643	14366	0.00
23/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	8487	9948	8487	9948	0.00
23/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	22891	20394	22891	20394	0.00
23/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	1528	3049	1528	3049	0.00
23/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	5554	3569	5554	3569	0.00
23/10/2007	JROD On 31-January-08			jRod	10.1900	10.2000	0.0111	0.0112	0.00
23/10/2007	JROD On 29-February-08			jRod	10.4300	10.4310	0.0121	0.0121	0.00
23/10/2007	JROD On 31-March-08			jRod	10.5900	10.5930	0.0130	0.0130	0.00
23/10/2007	JROD On 31-October-07			jRod	9.6900	9.6920	0.0045	0.0045	0.00
23/10/2007	JROD On 30-November-07			jRod	10.0500	10.0610	0.0053	0.0053	0.00
23/10/2007	JROD On 31-December-07			jRod	10.4100	10.4190	0.0063	0.0064	0.00
23/10/2007	OTH1 On 07-February-08			Index Future	259.0500	259.0490	259.0490	259.0490	0.00
23/10/2007	OTH1 On 01-November-07			Index Future	252.0700	252.1780	252.0730	252.1780	12.00
23/10/2007	R153 On 07-February-08			Bond Future	8.8000	8.8100	115.3168	115.2813	6,220.00
23/10/2007	R153 On 02-May-08			Bond Future	8.6800	8.7140	111.2654	111.2001	0.00
23/10/2007	R153 On 01-November-07			Bond Future	8.9100	8.9400	112.3641	112.2835	4,190.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	259	254	259	254	0.00
23/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1561	1591	1561	1591	0.00
23/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1238	1200	1238	1200	0.00
23/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	553	580	553	580	0.00
23/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1730	1811	1730	1811	0.00
23/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	144	141	144	141	0.00
23/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2050	2082	2050	2082	0.00
23/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2395	2476	2395	2476	0.00
23/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	74	72	74	72	0.00
23/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2588	2622	2588	2622	0.00
23/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3066	3146	3066	3146	0.00
23/10/2007	R157 On 07-February-08			Bond Future	8.2200	8.2070	134.9390	135.0050	3,580.00
23/10/2007	R157 On 02-May-08			Bond Future	8.1400	8.1440	131.1245	131.1245	0.00
23/10/2007	R157 On 01-November-07			Bond Future	8.3000	8.3030	131.4754	131.4619	2,660.00
23/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	627	650	627	650	0.00
23/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3758	3715	3758	3715	0.00
23/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3338	3343	3338	3343	0.00
23/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1066	1070	1066	1070	0.00
23/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	341	362	341	362	350.00
23/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	687	721	687	721	0.00
23/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	1423	1427	1423	1427	75.00
23/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	87	105	87	105	0.00
23/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	2992	2980	2992	2980	0.00
23/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	3	5	3	5	50.00
23/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4468	4472	4468	4472	0.00
23/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	631	635	631	635	0.00
23/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	0	1	0	1	0.00
23/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3798	3812	3798	3812	0.00
23/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	314	328	314	328	0.00
23/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5163	5112	5163	5112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5569	5583	5569	5583	0.00
23/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	141	149	141	149	0.00
23/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6737	6679	6737	6679	0.00
23/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5569	5583	5569	5583	0.00
23/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	7372	7385	7372	7385	0.00
23/10/2007	R186 On 07-February-08			Bond Future	8.0200	8.0200	125.3675	125.4015	0.00
23/10/2007	R186 On 02-May-08			Bond Future	7.9700	7.9660	128.3236	128.3236	0.00
23/10/2007	R186 On 01-November-07			Bond Future	8.0900	8.0950	127.1691	127.1352	0.00
23/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1582	1606	1582	1606	0.00
23/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4738	4728	4738	4728	0.00
23/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3787	3796	3787	3796	0.00
23/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3402	3411	3402	3411	0.00
23/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	0	1	0	1	0.00
23/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	6987	7021	6987	7021	0.00
23/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	821	838	821	838	0.00
23/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6974	6956	6974	6956	0.00
23/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	376	386	376	386	0.00
23/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9633	9609	9633	9609	0.00
23/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	10116	10150	10116	10150	0.00
23/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	13359	13393	13359	13393	0.00
23/10/2007	R196 On 07-February-08			Bond Future	9.3100	9.2510	105.2226	105.2784	0.00
23/10/2007	R196 On 02-May-08			Bond Future	8.9500	8.8940	102.6428	102.6893	0.00
23/10/2007	R196 On 01-November-07			Bond Future	9.6300	9.5850	102.2729	102.3251	0.00
23/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	154	171	154	171	0.00
23/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	703	664	703	664	0.00
23/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	363	388	363	388	0.00
23/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	327	306	327	306	0.00
23/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	1074	1022	1074	1022	0.00
23/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	97	110	97	110	0.00
23/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	893	850	893	850	0.00
23/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1383	1331	1383	1331	0.00
23/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	58	66	58	66	0.00
23/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1102	1055	1102	1055	0.00
23/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1694	1641	1694	1641	0.00
23/10/2007	R201 On 07-February-08			Bond Future	8.2500	8.2260	103.8380	103.9534	0.00
23/10/2007	R201 On 02-May-08			Bond Future	8.1500	8.1440	106.2870	106.3384	0.00
23/10/2007	R201 On 01-November-07			Bond Future	8.3600	8.3480	105.3605	105.4087	910.00
23/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	475	508	475	508	0.00
23/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3129	3046	3129	3046	0.00
23/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2627	2665	2627	2665	0.00
23/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	868	856	868	856	0.00
23/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	0	1	0	1	0.00
23/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	3319	3271	3319	3271	0.00
23/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4726	4677	4726	4677	0.00
23/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	239	259	239	259	0.00
23/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4257	4161	4257	4161	0.00
23/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	6156	6108	6156	6108	0.00
23/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	108	119	108	119	0.00
23/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5513	5408	5513	5408	0.00
23/10/2007	R203 On 07-February-08			Bond Future	8.1400	8.1340	104.0971	104.1499	0.00
23/10/2007	R203 On 02-May-08			Bond Future	8.0700	8.0650	102.3707	102.3707	0.00
23/10/2007	R203 On 01-November-07			Bond Future	8.2300	8.2320	101.2949	101.2816	0.00
23/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	373	387	373	387	0.00
23/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4728	4689	4728	4689	0.00
23/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2639	2644	2639	2644	0.00
23/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1439	1444	1439	1444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	5029	5042	5029	5042	0.00
23/10/2007	R204 On 07-February-08			Bond Future	8.1400	8.1310	100.1597	100.2092	3,331.00
23/10/2007	R204 On 02-May-08			Bond Future	8.0700	8.0670	102.5297	102.5297	0.00
23/10/2007	R204 On 01-November-07			Bond Future	8.2200	8.2230	101.4175	101.3961	0.00
23/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	792	812	792	812	0.00
23/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5444	5415	5444	5415	0.00
23/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2824	2830	2824	2830	0.00
23/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1549	1555	1549	1555	0.00
23/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1	1	1	1	0.00
23/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	5313	5335	5313	5335	0.00
23/10/2007	R206 On 07-February-08			Bond Future	8.2400	8.2110	97.1758	97.2843	0.00
23/10/2007	R206 On 02-May-08			Bond Future	8.1300	8.1240	99.4682	99.5123	0.00
23/10/2007	R206 On 01-November-07			Bond Future	8.3600	8.3450	98.2328	98.2838	0.00
23/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	393	423	393	423	0.00
23/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2615	2536	2615	2536	0.00
23/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1669	1698	1669	1698	0.00
23/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1160	1144	1160	1144	0.00
23/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2863	2812	2863	2812	0.00
23/10/2007	R207 On 07-February-08			Bond Future	8.1100	8.0960	94.0395	94.1552	0.00
23/10/2007	R207 On 02-May-08			Bond Future	8.0500	8.0380	96.2606	96.3325	0.00
23/10/2007	R207 On 01-November-07			Bond Future	8.1900	8.1830	95.0582	95.1163	0.00
23/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	355	379	355	379	0.00
23/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4917	4825	4917	4825	0.00
23/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2967	3017	2967	3017	0.00
23/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1529	1507	1529	1507	0.00
23/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	5197	5139	5197	5139	0.00
23/10/2007	R209 On 07-February-08			Bond Future	7.7400	7.7320	85.2871	85.3951	6,590.00
23/10/2007	R209 On 02-May-08			Bond Future	7.6900	7.6830	84.1482	84.2472	0.00
23/10/2007	R209 On 01-November-07			Bond Future	7.8000	7.7980	82.9834	83.0320	0.00
23/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	280	297	280	297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8120	8029	8120	8029	0.00
23/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3413	3475	3413	3475	0.00
23/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2852	2816	2852	2816	0.00
23/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	8444	8395	8444	8395	0.00
23/10/2007	TRT1 On 07-February-08			Index Future	261.8400	261.8420	261.8420	261.8420	0.00
23/10/2007	TRT1 On 01-November-07			Index Future	255.0300	254.8970	255.0250	254.8970	400.00
24/10/2007	\$ / R On 17-March-08			Currency Future	6.8200	6.8893	6.8209	6.8893	18,872.00
24/10/2007	\$ / R On 13-June-08			Currency Future	6.9300	6.9953	6.9284	6.9953	2,179.00
24/10/2007	\$ / R On 14-December-07			Currency Future	6.7200	6.7877	6.7188	6.7877	24,944.00
24/10/2007	£ / R On 17-March-08			Currency Future	13.8900	14.0430	13.8941	14.0430	0.00
24/10/2007	£ / R On 13-June-08			Currency Future	14.0700	14.2151	14.0660	14.2151	0.00
24/10/2007	£ / R On 14-December-07			Currency Future	13.7300	13.8773	13.7292	13.8773	0.00
24/10/2007	€ / R On 17-March-08			Currency Future	9.7200	9.8267	9.7193	9.8267	0.00
24/10/2007	€ / R On 13-June-08			Currency Future	9.8700	9.9813	9.8743	9.9813	0.00
24/10/2007	€ / R On 14-December-07			Currency Future	9.5700	9.6749	9.5683	9.6749	0.00
24/10/2007	ALBI On 07-February-08			Index Future	263.8100	264.4160	263.8140	264.4160	0.00
24/10/2007	ALBI On 02-May-08			Index Future	270.3100	270.9060	270.3090	270.9060	0.00
24/10/2007	ALBI On 07-August-08			Index Future	278.0400	278.5550	278.0400	278.5550	0.00
24/10/2007	ALBI On 01-November-07			Index Future	256.3900	257.0060	256.3940	257.0060	166.00
24/10/2007	ALBI On 06-November-08			Index Future	285.2300	285.6720	285.2310	285.6720	0.00
24/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	100659	106289	100659	106289	0.00
24/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	2519	2129	2519	2129	0.00
24/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	70830	75240	70830	75240	0.00
24/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	17740	16180	17740	16180	0.00
24/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	138978	143501	138978	143501	0.00
24/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	8578	7951	8578	7951	0.00
24/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	24862	30650	24862	30650	0.00
24/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	922	590	922	590	0.00
24/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	206968	211099	206968	211099	0.00
24/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	4658	4379	4658	4379	0.00
24/10/2007	CRD1 On 07-February-08			Index Future	113.4500	113.4480	113.4480	113.4480	0.00
24/10/2007	CRD1 On 01-November-07			Index Future	110.3200	110.5560	110.3150	110.5560	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
24/10/2007	GOVI On 07-February-08			jGovi	264.5900	265.1930	264.5865	265.1930	5.00
24/10/2007	GOVI On 02-May-08			jGovi	271.3000	271.9185	271.2980	271.9185	0.00
24/10/2007	GOVI On 01-November-07			jGovi	257.5700	258.1595	257.5680	258.1595	60.00
24/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	20138	23253	20138	23253	0.00
24/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	24273	21323	24273	21323	0.00
24/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	85590	90559	85590	90559	0.00
24/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	12610	11374	12610	11374	0.00
24/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	0	0	0	0	0.00
24/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	74320	68405	74320	68405	0.00
24/10/2007	ILBI On 07-February-08			Index Future	293.3300	293.1790	293.3330	293.1790	0.00
24/10/2007	ILBI On 01-November-07			Index Future	285.1100	285.0130	285.1090	285.0130	0.00
24/10/2007	J153 On 31-August-10			jSwap	9.9800	9.9130	0.0637	0.0620	0.00
24/10/2007	J157 On 15-September-15			jSwap	9.2300	9.2050	0.0011	0.0025	0.00
24/10/2007	J186 On 21-December-26			jSwap	8.4400	8.4270	0.0900	0.0886	0.00
24/10/2007	J201 On 22-December-14			jSwap	9.3100	9.2820	0.0985	0.0969	0.00
24/10/2007	J203 On 15-September-17			jSwap	9.0900	9.0620	0.1026	0.1011	0.00
24/10/2007	J204 On 21-December-18			jSwap	9.0200	8.9830	0.1092	0.1070	0.00
24/10/2007	J207 On 15-January-20			jSwap	8.9300	8.8930	0.0699	0.0673	0.00
24/10/2007	JBAR On 21-December-05			jBar	10.6400	10.6540	10.6380	10.6540	0.00
24/10/2007	JFRA On 07-February-08			jFra	10.7100	10.6400	0.0260	0.0258	0.00
24/10/2007	JFRA On 02-May-08			jFra	10.6600	10.5410	0.0275	0.0273	0.00
24/10/2007	JFRA On 07-August-08			jFra	10.3900	10.2570	0.0252	0.0249	0.00
24/10/2007	JFRA On 01-November-07			jFra	10.7200	10.6690	0.0280	0.0279	0.00
24/10/2007	JFRA On 06-November-08			jFra	10.1300	10.0130	0.0246	0.0244	0.00
24/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	15062	15032	15062	15032	0.00
24/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7253	7351	7253	7351	0.00
24/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14951	14834	14951	14834	0.00
24/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13903	14094	13903	14094	0.00
24/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17885	17756	17885	17756	0.00
24/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17545	17739	17545	17739	0.00
24/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8391	8272	8391	8272	0.00
24/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
24/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20175	20070	20175	20070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20479	20646	20479	20646	0.00
24/10/2007	JN02 On 07-February-08			jNote	10.0000	9.9010	0.1783	0.1767	0.00
24/10/2007	JN02 On 02-May-08			jNote	9.7800	9.6870	0.1761	0.1748	0.00
24/10/2007	JN02 On 01-November-07			jNote	10.2000	10.1080	0.1832	0.1816	0.00
24/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21857	20619	21857	20619	0.00
24/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4029	4538	4029	4538	0.00
24/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	13258	12549	13258	12549	0.00
24/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	15701	16625	15701	16625	0.00
24/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21595	19920	21595	19920	0.00
24/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	3	13	3	13	0.00
24/10/2007	JN05 On 07-February-08			jNote	9.2800	9.2290	0.3653	0.3640	0.00
24/10/2007	JN05 On 02-May-08			jNote	9.1600	9.1180	0.3623	0.3609	0.00
24/10/2007	JN05 On 01-November-07			jNote	9.4000	9.3530	0.3687	0.3675	0.00
24/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	16967	15864	16967	15864	0.00
24/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	6137	6834	6137	6834	0.00
24/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	9356	8749	9356	8749	0.00
24/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	21196	22392	21196	22392	0.00
24/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	15544	13987	15544	13987	0.00
24/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	46	117	46	117	0.00
24/10/2007	JN10 On 07-February-08			jNote	8.8700	8.8450	0.5772	0.5762	0.00
24/10/2007	JN10 On 02-May-08			jNote	8.7900	8.7590	0.5750	0.5738	0.00
24/10/2007	JN10 On 01-November-07			jNote	8.9600	8.9380	0.5810	0.5802	0.00
24/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7186	6544	7186	6544	0.00
24/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	15384	16643	15384	16643	0.00
24/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9147	8487	9147	8487	0.00
24/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	21562	22891	21562	22891	0.00
24/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	1934	1528	1934	1528	0.00
24/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4270	5554	4270	5554	0.00
24/10/2007	JROD On 31-January-08			jRod	10.1800	10.1930	0.0111	0.0111	0.00
24/10/2007	JROD On 29-February-08			jRod	10.4200	10.4260	0.0120	0.0121	0.00
24/10/2007	JROD On 31-March-08			jRod	10.5900	10.5920	0.0129	0.0130	0.00
24/10/2007	JROD On 31-October-07			jRod	9.6900	9.6910	0.0045	0.0045	0.00
24/10/2007	JROD On 30-November-07			jRod	10.0400	10.0530	0.0053	0.0053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2007	JROD On 31-December-07			jRod	10.3900	10.4050	0.0063	0.0063	0.00
24/10/2007	OTH1 On 07-February-08			Index Future	259.0500	259.0490	259.0490	259.0490	0.00
24/10/2007	OTH1 On 01-November-07			Index Future	251.3300	252.0730	251.3330	252.0730	12.00
24/10/2007	R153 On 07-February-08			Bond Future	8.8700	8.7950	115.1510	115.3168	6,220.00
24/10/2007	R153 On 02-May-08			Bond Future	8.7500	8.6840	111.1132	111.2654	0.00
24/10/2007	R153 On 01-November-07			Bond Future	8.9800	8.9090	112.1824	112.3641	4,190.00
24/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	219	259	219	259	0.00
24/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1687	1561	1687	1561	0.00
24/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1142	1238	1142	1238	0.00
24/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	610	553	610	553	0.00
24/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1912	1730	1912	1730	0.00
24/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	119	144	119	144	0.00
24/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2190	2050	2190	2050	0.00
24/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2577	2395	2577	2395	0.00
24/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	59	74	59	74	0.00
24/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2739	2588	2739	2588	0.00
24/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3248	3066	3248	3066	0.00
24/10/2007	R157 On 07-February-08			Bond Future	8.2500	8.2170	134.7412	134.9390	3,580.00
24/10/2007	R157 On 02-May-08			Bond Future	8.1700	8.1440	130.9310	131.1245	0.00
24/10/2007	R157 On 01-November-07			Bond Future	8.3300	8.3010	131.2728	131.4754	2,660.00
24/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	574	627	574	627	0.00
24/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3903	3758	3903	3758	0.00
24/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3203	3338	3203	3338	0.00
24/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1124	1066	1124	1066	0.00
24/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	243	341	243	341	350.00
24/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	791	687	791	687	0.00
24/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	1235	1423	1235	1423	75.00
24/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	101	87	101	87	0.00
24/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	2789	2992	2789	2992	0.00
24/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	3	3	3	3	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4314	4468	4314	4468	0.00
24/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	670	631	670	631	0.00
24/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	4000	3798	4000	3798	0.00
24/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	283	314	283	314	0.00
24/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5330	5163	5330	5163	0.00
24/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5772	5569	5772	5569	0.00
24/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	125	141	125	141	0.00
24/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6919	6737	6919	6737	0.00
24/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5772	5569	5772	5569	0.00
24/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	7574	7372	7574	7372	0.00
24/10/2007	R186 On 07-February-08			Bond Future	8.0400	8.0230	125.1409	125.3675	0.00
24/10/2007	R186 On 02-May-08			Bond Future	7.9900	7.9660	128.0967	128.3236	0.00
24/10/2007	R186 On 01-November-07			Bond Future	8.1100	8.0920	126.9430	127.1691	0.00
24/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1493	1582	1493	1582	0.00
24/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4876	4738	4876	4738	0.00
24/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3658	3787	3658	3787	0.00
24/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3500	3402	3500	3402	0.00
24/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	7213	6987	7213	6987	0.00
24/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	765	821	765	821	0.00
24/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7145	6974	7145	6974	0.00
24/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	346	376	346	376	0.00
24/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9829	9633	9829	9633	0.00
24/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	10342	10116	10342	10116	0.00
24/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	13585	13359	13585	13359	0.00
24/10/2007	R196 On 07-February-08			Bond Future	9.3700	9.3080	105.1667	105.2226	0.00
24/10/2007	R196 On 02-May-08			Bond Future	9.0200	8.9540	102.5900	102.6428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2007	R196 On 01-November-07			Bond Future	9.6700	9.6280	102.2243	102.2729	0.00
24/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	138	154	138	154	0.00
24/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	742	703	742	703	0.00
24/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	335	363	335	363	0.00
24/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	352	327	352	327	0.00
24/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	1123	1074	1123	1074	0.00
24/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	86	97	86	97	0.00
24/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	938	893	938	893	0.00
24/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1432	1383	1432	1383	0.00
24/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	50	58	50	58	0.00
24/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1151	1102	1151	1102	0.00
24/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1742	1694	1742	1694	0.00
24/10/2007	R201 On 07-February-08			Bond Future	8.2900	8.2480	103.6286	103.8380	0.00
24/10/2007	R201 On 02-May-08			Bond Future	8.1900	8.1540	106.0818	106.2870	0.00
24/10/2007	R201 On 01-November-07			Bond Future	8.4000	8.3570	105.1464	105.3605	910.00
24/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	423	475	423	475	0.00
24/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3286	3129	3286	3129	0.00
24/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2486	2627	2486	2627	0.00
24/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	933	868	933	868	0.00
24/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	3533	3319	3533	3319	0.00
24/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4940	4726	4940	4726	0.00
24/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	208	239	208	239	0.00
24/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4436	4257	4436	4257	0.00
24/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	6370	6156	6370	6156	0.00
24/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	92	108	92	108	0.00
24/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5707	5513	5707	5513	0.00
24/10/2007	R203 On 07-February-08			Bond Future	8.1700	8.1420	103.8993	104.0971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2007	R203 On 02-May-08			Bond Future	8.1000	8.0650	102.1749	102.3707	0.00
24/10/2007	R203 On 01-November-07			Bond Future	8.2600	8.2300	101.0950	101.2949	0.00
24/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	336	373	336	373	0.00
24/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4889	4728	4889	4728	0.00
24/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2517	2639	2517	2639	0.00
24/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1513	1439	1513	1439	0.00
24/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	5229	5029	5229	5029	0.00
24/10/2007	R204 On 07-February-08			Bond Future	8.1700	8.1380	99.9478	100.1597	3,331.00
24/10/2007	R204 On 02-May-08			Bond Future	8.1000	8.0670	102.3192	102.5297	0.00
24/10/2007	R204 On 01-November-07			Bond Future	8.2500	8.2200	101.2040	101.4175	0.00
24/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	735	792	735	792	0.00
24/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5599	5444	5599	5444	0.00
24/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2693	2824	2693	2824	0.00
24/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1629	1549	1629	1549	0.00
24/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	0	1	0	1	0.00
24/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	5526	5313	5526	5313	0.00
24/10/2007	R206 On 07-February-08			Bond Future	8.2800	8.2350	96.9952	97.1758	0.00
24/10/2007	R206 On 02-May-08			Bond Future	8.1700	8.1340	99.2921	99.4682	0.00
24/10/2007	R206 On 01-November-07			Bond Future	8.4000	8.3560	98.0474	98.2328	0.00
24/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	348	393	348	393	0.00
24/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2751	2615	2751	2615	0.00
24/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1568	1669	1568	1669	0.00
24/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1235	1160	1235	1160	0.00
24/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	3048	2863	3048	2863	0.00
24/10/2007	R207 On 07-February-08			Bond Future	8.1500	8.1120	93.7513	94.0395	0.00
24/10/2007	R207 On 02-May-08			Bond Future	8.0900	8.0480	95.9737	96.2606	0.00
24/10/2007	R207 On 01-November-07			Bond Future	8.2300	8.1910	94.7688	95.0582	0.00
24/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	307	355	307	355	0.00
24/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5157	4917	5157	4917	0.00
24/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2788	2967	2788	2967	0.00
24/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1637	1529	1637	1529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	5487	5197	5487	5197	0.00
24/10/2007	R209 On 07-February-08			Bond Future	7.7600	7.7430	85.0912	85.2871	6,590.00
24/10/2007	R209 On 02-May-08			Bond Future	7.7100	7.6930	83.9508	84.1482	0.00
24/10/2007	R209 On 01-November-07			Bond Future	7.8200	7.8030	82.7894	82.9834	0.00
24/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	256	280	256	280	0.00
24/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8292	8120	8292	8120	0.00
24/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3298	3413	3298	3413	0.00
24/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2935	2852	2935	2852	0.00
24/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	8638	8444	8638	8444	0.00
24/10/2007	TRT1 On 07-February-08			Index Future	261.8400	261.8420	261.8420	261.8420	0.00
24/10/2007	TRT1 On 01-November-07			Index Future	254.4400	255.0250	254.4360	255.0250	400.00
25/10/2007	\$ / R On 17-March-08			Currency Future	6.7500	6.8209	6.7501	6.8209	19,452.00
25/10/2007	\$ / R On 13-June-08			Currency Future	6.8600	6.9284	6.8572	6.9284	2,199.00
25/10/2007	\$ / R On 14-December-07			Currency Future	6.6500	6.7188	6.6482	6.7188	24,913.00
25/10/2007	£ / R On 17-March-08			Currency Future	13.7600	13.8941	13.7635	13.8941	0.00
25/10/2007	£ / R On 13-June-08			Currency Future	13.9400	14.0660	13.9363	14.0660	0.00
25/10/2007	£ / R On 14-December-07			Currency Future	13.6000	13.7292	13.5981	13.7292	0.00
25/10/2007	€ / R On 17-March-08			Currency Future	9.6700	9.7193	9.6670	9.7193	0.00
25/10/2007	€ / R On 13-June-08			Currency Future	9.8200	9.8743	9.8225	9.8743	0.00
25/10/2007	€ / R On 14-December-07			Currency Future	9.5200	9.5683	9.5168	9.5683	0.00
25/10/2007	ALBI On 07-February-08			Index Future	265.1000	263.8140	265.1040	263.8140	0.00
25/10/2007	ALBI On 02-May-08			Index Future	271.6100	270.3090	271.6080	270.3090	0.00
25/10/2007	ALBI On 07-August-08			Index Future	279.3300	278.0400	279.3250	278.0400	0.00
25/10/2007	ALBI On 01-November-07			Index Future	257.7100	256.3940	257.7080	256.3940	166.00
25/10/2007	ALBI On 06-November-08			Index Future	286.4900	285.2310	286.4880	285.2310	0.00
25/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	112674	100659	112674	100659	0.00
25/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	1634	2519	1634	2519	0.00
25/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	80315	70830	80315	70830	0.00
25/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	14235	17740	14235	17740	0.00
25/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	150193	138978	150193	138978	0.00
25/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	6943	8578	6943	8578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	37197	24862	37197	24862	0.00
25/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	117	922	117	922	0.00
25/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	218695	206968	218695	206968	0.00
25/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	3815	4658	3815	4658	0.00
25/10/2007	CRD1 On 07-February-08			Index Future	113.4500	113.4480	113.4480	113.4480	0.00
25/10/2007	CRD1 On 01-November-07			Index Future	110.7000	110.3150	110.7010	110.3150	8.00
25/10/2007	GOVI On 07-February-08			jGovi	265.8700	264.5865	265.8735	264.5865	5.00
25/10/2007	GOVI On 02-May-08			jGovi	272.6200	271.2980	272.6190	271.2980	0.00
25/10/2007	GOVI On 01-November-07			jGovi	258.8200	257.5680	258.8210	257.5680	60.00
25/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	26735	20138	26735	20138	0.00
25/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	18000	24273	18000	24273	0.00
25/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	96078	85590	96078	85590	0.00
25/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	9888	12610	9888	12610	0.00
25/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	0	0	0	0	0.00
25/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	61790	74320	61790	74320	0.00
25/10/2007	ILBI On 07-February-08			Index Future	293.4900	293.3330	293.4940	293.3330	0.00
25/10/2007	ILBI On 01-November-07			Index Future	285.2600	285.1090	285.2580	285.1090	0.00
25/10/2007	J153 On 31-August-10			jSwap	9.9100	9.9790	0.0620	0.0637	0.00
25/10/2007	J157 On 15-September-15			jSwap	9.1300	9.2310	0.0065	0.0011	0.00
25/10/2007	J186 On 21-December-26			jSwap	8.3500	8.4430	0.0812	0.0900	0.00
25/10/2007	J201 On 22-December-14			jSwap	9.2200	9.3120	0.0939	0.0985	0.00
25/10/2007	J203 On 15-September-17			jSwap	8.9900	9.0870	0.0964	0.1026	0.00
25/10/2007	J204 On 21-December-18			jSwap	8.9200	9.0150	0.1027	0.1092	0.00
25/10/2007	J207 On 15-January-20			jSwap	8.8300	8.9280	0.0630	0.0699	0.00
25/10/2007	JBAR On 21-December-05			jBar	10.6500	10.6380	10.6540	10.6380	0.00
25/10/2007	JFRA On 07-February-08			jFra	10.6800	10.7110	0.0259	0.0260	0.00
25/10/2007	JFRA On 02-May-08			jFra	10.5900	10.6570	0.0274	0.0275	0.00
25/10/2007	JFRA On 07-August-08			jFra	10.3000	10.3900	0.0250	0.0252	0.00
25/10/2007	JFRA On 01-November-07			jFra	10.7300	10.7150	0.0280	0.0280	0.00
25/10/2007	JFRA On 06-November-08			jFra	10.0400	10.1250	0.0244	0.0246	0.00
25/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14959	15062	14959	15062	0.00
25/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7239	7253	7239	7253	0.00
25/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14825	14951	14825	14951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13953	13903	13953	13903	0.00
25/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17750	17885	17750	17885	0.00
25/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17621	17545	17621	17545	0.00
25/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8416	8391	8416	8391	0.00
25/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
25/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20048	20175	20048	20175	0.00
25/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20559	20479	20559	20479	0.00
25/10/2007	JN02 On 07-February-08			jNote	9.9200	10.0000	0.1770	0.1783	0.00
25/10/2007	JN02 On 02-May-08			jNote	9.6900	9.7770	0.1748	0.1761	0.00
25/10/2007	JN02 On 01-November-07			jNote	10.1400	10.2030	0.1820	0.1832	0.00
25/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	20776	21857	20776	21857	0.00
25/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4362	4029	4362	4029	0.00
25/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12509	13258	12509	13258	0.00
25/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16506	15701	16506	15701	0.00
25/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20403	21595	20403	21595	0.00
25/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	3	3	3	3	0.00
25/10/2007	JN05 On 07-February-08			jNote	9.1800	9.2750	0.3624	0.3653	0.00
25/10/2007	JN05 On 02-May-08			jNote	9.0700	9.1630	0.3592	0.3623	0.00
25/10/2007	JN05 On 01-November-07			jNote	9.3100	9.3950	0.3661	0.3687	0.00
25/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	14680	16967	14680	16967	0.00
25/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7421	6137	7421	6137	0.00
25/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	7995	9356	7995	9356	0.00
25/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	23665	21196	23665	21196	0.00
25/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	12402	15544	12402	15544	0.00
25/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	101	46	101	46	0.00
25/10/2007	JN10 On 07-February-08			jNote	8.7700	8.8740	0.5728	0.5772	0.00
25/10/2007	JN10 On 02-May-08			jNote	8.6800	8.7890	0.5705	0.5750	0.00
25/10/2007	JN10 On 01-November-07			jNote	8.8600	8.9640	0.5767	0.5810	0.00
25/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	4853	7186	4853	7186	0.00
25/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	20012	15384	20012	15384	0.00
25/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	6813	9147	6813	9147	0.00
25/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	26319	21562	26319	21562	0.00
25/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	322	1934	322	1934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	9305	4270	9305	4270	0.00
25/10/2007	JROD On 31-January-08			jRod	10.1900	10.1810	0.0111	0.0111	0.00
25/10/2007	JROD On 29-February-08			jRod	10.4400	10.4150	0.0121	0.0120	0.00
25/10/2007	JROD On 31-March-08			jRod	10.6300	10.5850	0.0132	0.0129	0.00
25/10/2007	JROD On 31-October-07			jRod	9.6900	9.6900	0.0045	0.0045	0.00
25/10/2007	JROD On 30-November-07			jRod	10.0400	10.0430	0.0053	0.0053	0.00
25/10/2007	JROD On 31-December-07			jRod	10.3800	10.3860	0.0063	0.0063	0.00
25/10/2007	OTH1 On 07-February-08			Index Future	259.0500	259.0490	259.0490	259.0490	0.00
25/10/2007	OTH1 On 01-November-07			Index Future	253.0300	251.3330	253.0340	251.3330	12.00
25/10/2007	R153 On 07-February-08			Bond Future	8.7800	8.8650	115.3642	115.1510	6,220.00
25/10/2007	R153 On 02-May-08			Bond Future	8.6600	8.7540	111.3089	111.1132	0.00
25/10/2007	R153 On 01-November-07			Bond Future	8.8900	8.9790	112.4161	112.1824	4,190.00
25/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	266	219	266	219	0.00
25/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1520	1687	1520	1687	0.00
25/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1262	1142	1262	1142	0.00
25/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	533	610	533	610	0.00
25/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1678	1912	1678	1912	0.00
25/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	147	119	147	119	0.00
25/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2006	2190	2006	2190	0.00
25/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2343	2577	2343	2577	0.00
25/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	76	59	76	59	0.00
25/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2542	2739	2542	2739	0.00
25/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	3014	3248	3014	3248	0.00
25/10/2007	R157 On 07-February-08			Bond Future	8.1500	8.2470	135.4021	134.7412	3,580.00
25/10/2007	R157 On 02-May-08			Bond Future	8.0700	8.1740	131.5777	130.9310	0.00
25/10/2007	R157 On 01-November-07			Bond Future	8.2300	8.3310	131.9498	131.2728	2,660.00
25/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	734	574	734	574	0.00
25/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3403	3903	3403	3903	0.00
25/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3645	3203	3645	3203	0.00
25/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	920	1124	920	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	505	243	505	243	350.00
25/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	376	791	376	791	0.00
25/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	1832	1235	1832	1235	75.00
25/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	22	101	22	101	0.00
25/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	3464	2789	3464	2789	0.00
25/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	0	3	0	3	50.00
25/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4823	4314	4823	4314	0.00
25/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	532	670	532	670	0.00
25/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	3323	4000	3323	4000	0.00
25/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	375	283	375	283	0.00
25/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4761	5330	4761	5330	0.00
25/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5095	5772	5095	5772	0.00
25/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	172	125	172	125	0.00
25/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	6305	6919	6305	6919	0.00
25/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	5095	5772	5095	5772	0.00
25/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6897	7574	6897	7574	0.00
25/10/2007	R186 On 07-February-08			Bond Future	7.9300	8.0430	126.3948	125.1409	0.00
25/10/2007	R186 On 02-May-08			Bond Future	7.8800	7.9860	129.3519	128.0967	0.00
25/10/2007	R186 On 01-November-07			Bond Future	8.0000	8.1120	128.1943	126.9430	0.00
25/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1934	1493	1934	1493	0.00
25/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4063	4876	4063	4876	0.00
25/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4338	3658	4338	3658	0.00
25/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2924	3500	2924	3500	0.00
25/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5962	7213	5962	7213	0.00
25/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1036	765	1036	765	0.00
25/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6161	7145	6161	7145	0.00
25/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	490	346	490	346	0.00
25/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8719	9829	8719	9829	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	9091	10342	9091	10342	0.00
25/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	12334	13585	12334	13585	0.00
25/10/2007	R196 On 07-February-08			Bond Future	9.2700	9.3650	105.2637	105.1667	0.00
25/10/2007	R196 On 02-May-08			Bond Future	8.9000	9.0220	102.6862	102.5900	0.00
25/10/2007	R196 On 01-November-07			Bond Future	9.5900	9.6680	102.3142	102.2243	0.00
25/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	163	138	163	138	0.00
25/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	670	742	670	742	0.00
25/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	384	335	384	335	0.00
25/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	305	352	305	352	0.00
25/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	1033	1123	1033	1123	0.00
25/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	103	86	103	86	0.00
25/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	858	938	858	938	0.00
25/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1342	1432	1342	1432	0.00
25/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	62	50	62	50	0.00
25/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1065	1151	1065	1151	0.00
25/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1652	1742	1652	1742	0.00
25/10/2007	R201 On 07-February-08			Bond Future	8.1900	8.2880	104.1532	103.6286	0.00
25/10/2007	R201 On 02-May-08			Bond Future	8.0900	8.1940	106.5958	106.0818	0.00
25/10/2007	R201 On 01-November-07			Bond Future	8.3000	8.3970	105.6826	105.1464	910.00
25/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	543	423	543	423	0.00
25/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2881	3286	2881	3286	0.00
25/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2833	2486	2833	2486	0.00
25/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	766	933	766	933	0.00
25/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2997	3533	2997	3533	0.00
25/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	4404	4940	4404	4940	0.00
25/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	277	208	277	208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3980	4436	3980	4436	0.00
25/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5834	6370	5834	6370	0.00
25/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	127	92	127	92	0.00
25/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5217	5707	5217	5707	0.00
25/10/2007	R203 On 07-February-08			Bond Future	8.0700	8.1720	104.5604	103.8993	0.00
25/10/2007	R203 On 02-May-08			Bond Future	8.0000	8.0950	102.8294	102.1749	0.00
25/10/2007	R203 On 01-November-07			Bond Future	8.1600	8.2600	101.7633	101.0950	0.00
25/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	445	336	445	336	0.00
25/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4337	4889	4337	4889	0.00
25/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2914	2517	2914	2517	0.00
25/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1256	1513	1256	1513	0.00
25/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	4560	5229	4560	5229	0.00
25/10/2007	R204 On 07-February-08			Bond Future	8.0700	8.1680	100.6566	99.9478	3,331.00
25/10/2007	R204 On 02-May-08			Bond Future	8.0000	8.0970	103.0230	102.3192	0.00
25/10/2007	R204 On 01-November-07			Bond Future	8.1500	8.2500	101.9180	101.2040	0.00
25/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	895	735	895	735	0.00
25/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5051	5599	5051	5599	0.00
25/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3121	2693	3121	2693	0.00
25/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1352	1629	1352	1629	0.00
25/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	1	0	1	0	0.00
25/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	4813	5526	4813	5526	0.00
25/10/2007	R206 On 07-February-08			Bond Future	8.1800	8.2750	97.4473	96.9952	0.00
25/10/2007	R206 On 02-May-08			Bond Future	8.0700	8.1740	99.7331	99.2921	0.00
25/10/2007	R206 On 01-November-07			Bond Future	8.3000	8.3960	98.5116	98.0474	0.00
25/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	451	348	451	348	0.00
25/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2401	2751	2401	2751	0.00
25/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1816	1568	1816	1568	0.00
25/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1041	1235	1041	1235	0.00
25/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2584	3048	2584	3048	0.00
25/10/2007	R207 On 07-February-08			Bond Future	8.0400	8.1520	94.5468	93.7513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2007	R207 On 02-May-08			Bond Future	7.9800	8.0880	96.7656	95.9737	0.00
25/10/2007	R207 On 01-November-07			Bond Future	8.1200	8.2310	95.5678	94.7688	0.00
25/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	432	307	432	307	0.00
25/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4487	5157	4487	5157	0.00
25/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3275	2788	3275	2788	0.00
25/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1333	1637	1333	1637	0.00
25/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	4688	5487	4688	5487	0.00
25/10/2007	R209 On 07-February-08			Bond Future	7.6500	7.7630	86.1779	85.0912	6,590.00
25/10/2007	R209 On 02-May-08			Bond Future	7.6000	7.7130	85.0460	83.9508	0.00
25/10/2007	R209 On 01-November-07			Bond Future	7.7100	7.8230	83.8655	82.7894	0.00
25/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	374	256	374	256	0.00
25/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7323	8292	7323	8292	0.00
25/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3908	3298	3908	3298	0.00
25/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2450	2935	2450	2935	0.00
25/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7562	8638	7562	8638	0.00
25/10/2007	TRT1 On 07-February-08			Index Future	261.8400	261.8420	261.8420	261.8420	0.00
25/10/2007	TRT1 On 01-November-07			Index Future	255.6900	254.4360	255.6850	254.4360	400.00
26/10/2007	\$/R On 17-March-08			Currency Future	6.6500	6.7501	6.6462	6.7501	19,957.00
26/10/2007	\$/R On 13-June-08			Currency Future	6.7500	6.8572	6.7502	6.8572	2,309.00
26/10/2007	\$/R On 14-December-07			Currency Future	6.5500	6.6482	6.5467	6.6482	25,154.00
26/10/2007	£/R On 17-March-08			Currency Future	13.5700	13.7635	13.5724	13.7635	0.00
26/10/2007	£/R On 13-June-08			Currency Future	13.7400	13.9363	13.7406	13.9363	0.00
26/10/2007	£/R On 14-December-07			Currency Future	13.4100	13.5981	13.4109	13.5981	0.00
26/10/2007	€/R On 17-March-08			Currency Future	9.5700	9.6670	9.5723	9.6670	0.00
26/10/2007	€/R On 13-June-08			Currency Future	9.7200	9.8225	9.7232	9.8225	0.00
26/10/2007	€/R On 14-December-07			Currency Future	9.4200	9.5168	9.4241	9.5168	0.00
26/10/2007	ALBI On 07-February-08			Index Future	266.8300	265.1040	266.8290	265.1040	0.00
26/10/2007	ALBI On 02-May-08			Index Future	273.3600	271.6080	273.3630	271.6080	0.00
26/10/2007	ALBI On 07-August-08			Index Future	281.0900	279.3250	281.0900	279.3250	0.00
26/10/2007	ALBI On 01-November-07			Index Future	259.2900	257.7080	259.2920	257.7080	166.00
26/10/2007	ALBI On 06-November-08			Index Future	288.2600	286.4880	288.2570	286.4880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	129172	112674	129172	112674	0.00
26/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	882	1634	882	1634	0.00
26/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	94021	80315	94021	80315	0.00
26/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	10391	14235	10391	14235	0.00
26/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	166037	150193	166037	150193	0.00
26/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	5137	6943	5137	6943	0.00
26/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	52923	37197	52923	37197	0.00
26/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	3	117	3	117	0.00
26/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	235430	218695	235430	218695	0.00
26/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	2860	3815	2860	3815	0.00
26/10/2007	CRD1 On 07-February-08			Index Future	113.4500	113.4480	113.4480	113.4480	0.00
26/10/2007	CRD1 On 01-November-07			Index Future	111.2100	110.7010	111.2140	110.7010	8.00
26/10/2007	GOVI On 07-February-08			jGovi	267.4400	265.8735	267.4420	265.8735	5.00
26/10/2007	GOVI On 02-May-08			jGovi	274.2300	272.6190	274.2280	272.6190	0.00
26/10/2007	GOVI On 01-November-07			jGovi	260.3500	258.8210	260.3480	258.8210	60.00
26/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	36380	26735	36380	26735	0.00
26/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	11960	18000	11960	18000	0.00
26/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	109514	96078	109514	96078	0.00
26/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	7234	9888	7234	9888	0.00
26/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	1	0	1	0	0.00
26/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	46521	61790	46521	61790	0.00
26/10/2007	ILBI On 07-February-08			Index Future	293.5700	293.4940	293.5660	293.4940	0.00
26/10/2007	ILBI On 01-November-07			Index Future	285.2900	285.2580	285.2900	285.2580	0.00
26/10/2007	J153 On 31-August-10			jSwap	9.8200	9.9120	0.0598	0.0620	0.00
26/10/2007	J157 On 15-September-15			jSwap	9.0100	9.1330	0.0135	0.0065	0.00
26/10/2007	J186 On 21-December-26			jSwap	8.2400	8.3450	0.0712	0.0812	0.00
26/10/2007	J201 On 22-December-14			jSwap	9.1000	9.2240	0.0877	0.0939	0.00
26/10/2007	J203 On 15-September-17			jSwap	8.8600	8.9850	0.0888	0.0964	0.00
26/10/2007	J204 On 21-December-18			jSwap	8.8000	8.9190	0.0946	0.1027	0.00
26/10/2007	J207 On 15-January-20			jSwap	8.7100	8.8330	0.0542	0.0630	0.00
26/10/2007	JBAR On 21-December-05			jBar	10.7100	10.6540	10.7130	10.6540	0.00
26/10/2007	JFRA On 07-February-08			jFra	10.6600	10.6760	0.0259	0.0259	0.00
26/10/2007	JFRA On 02-May-08			jFra	10.5300	10.5890	0.0272	0.0274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2007	JFRA On 07-August-08			jFra	10.2500	10.3030	0.0249	0.0250	0.00
26/10/2007	JFRA On 01-November-07			jFra	10.7700	10.7250	0.0281	0.0280	0.00
26/10/2007	JFRA On 06-November-08			jFra	9.9400	10.0400	0.0242	0.0244	0.00
26/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14887	14959	14887	14959	0.00
26/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7205	7239	7205	7239	0.00
26/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14715	14825	14715	14825	0.00
26/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13987	13953	13987	13953	0.00
26/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17651	17750	17651	17750	0.00
26/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17661	17621	17661	17621	0.00
26/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8541	8416	8541	8416	0.00
26/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
26/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19908	20048	19908	20048	0.00
26/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20652	20559	20652	20559	0.00
26/10/2007	JN02 On 07-February-08			jNote	9.8300	9.9200	0.1756	0.1770	0.00
26/10/2007	JN02 On 02-May-08			jNote	9.5900	9.6910	0.1730	0.1748	0.00
26/10/2007	JN02 On 01-November-07			jNote	10.0800	10.1360	0.1810	0.1820	0.00
26/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19640	20776	19640	20776	0.00
26/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4750	4362	4750	4362	0.00
26/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	11646	12509	11646	12509	0.00
26/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17525	16506	17525	16506	0.00
26/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19332	20403	19332	20403	0.00
26/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2	3	2	3	0.00
26/10/2007	JN05 On 07-February-08			jNote	9.0600	9.1840	0.3585	0.3624	0.00
26/10/2007	JN05 On 02-May-08			jNote	8.9400	9.0670	0.3551	0.3592	0.00
26/10/2007	JN05 On 01-November-07			jNote	9.2000	9.3130	0.3623	0.3661	0.00
26/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	11883	14680	11883	14680	0.00
26/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9472	7421	9472	7421	0.00
26/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	6390	7995	6390	7995	0.00
26/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	27273	23665	27273	23665	0.00
26/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	8140	12402	8140	12402	0.00
26/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	343	101	343	101	0.00
26/10/2007	JN10 On 07-February-08			jNote	8.6400	8.7680	0.5674	0.5728	0.00
26/10/2007	JN10 On 02-May-08			jNote	8.5500	8.6820	0.5649	0.5705	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2007	JN10 On 01-November-07			jNote	8.7400	8.8620	0.5715	0.5767	0.00
26/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2835	4853	2835	4853	0.00
26/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	26479	20012	26479	20012	0.00
26/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4553	6813	4553	6813	0.00
26/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	32963	26319	32963	26319	0.00
26/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	9	322	9	322	0.00
26/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	17011	9305	17011	9305	0.00
26/10/2007	JROD On 31-January-08			jRod	10.2100	10.1880	0.0118	0.0111	0.00
26/10/2007	JROD On 29-February-08			jRod	10.4600	10.4370	0.0128	0.0121	0.00
26/10/2007	JROD On 31-March-08			jRod	10.6400	10.6280	0.0138	0.0132	0.00
26/10/2007	JROD On 31-October-07			jRod	9.6900	9.6890	0.0051	0.0045	0.00
26/10/2007	JROD On 30-November-07			jRod	10.0500	10.0380	0.0059	0.0053	0.00
26/10/2007	JROD On 31-December-07			jRod	10.4100	10.3830	0.0069	0.0063	0.00
26/10/2007	OTH1 On 07-February-08			Index Future	259.0500	259.0490	259.0490	259.0490	0.00
26/10/2007	OTH1 On 01-November-07			Index Future	254.9800	253.0340	254.9800	253.0340	12.00
26/10/2007	R153 On 07-February-08			Bond Future	8.6600	8.7750	115.6493	115.3642	6,220.00
26/10/2007	R153 On 02-May-08			Bond Future	8.5400	8.6640	111.5706	111.3089	0.00
26/10/2007	R153 On 01-November-07			Bond Future	8.7700	8.8890	112.7287	112.4161	4,190.00
26/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	341	266	341	266	0.00
26/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1310	1520	1310	1520	0.00
26/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1432	1262	1432	1262	0.00
26/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	442	533	442	533	0.00
26/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1365	1678	1365	1678	0.00
26/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	195	147	195	147	0.00
26/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1768	2006	1768	2006	0.00
26/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2031	2343	2031	2343	0.00
26/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	104	76	104	76	0.00
26/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2285	2542	2285	2542	0.00
26/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2701	3014	2701	3014	0.00
26/10/2007	R157 On 07-February-08			Bond Future	8.0300	8.1470	136.2012	135.4021	3,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2007	R157 On 02-May-08			Bond Future	7.9500	8.0740	132.3595	131.5777	0.00
26/10/2007	R157 On 01-November-07			Bond Future	8.1100	8.2310	132.7685	131.9498	2,660.00
26/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	974	734	974	734	0.00
26/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2843	3403	2843	3403	0.00
26/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4219	3645	4219	3645	0.00
26/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	712	920	712	920	0.00
26/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1044	505	1044	505	350.00
26/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	96	376	96	376	0.00
26/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2631	1832	2631	1832	75.00
26/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	1	22	1	22	0.00
26/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4282	3464	4282	3464	0.00
26/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	0	0	0	0	50.00
26/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5470	4823	5470	4823	0.00
26/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	397	532	397	532	0.00
26/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3	0	3	0	0.00
26/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2507	3323	2507	3323	0.00
26/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	520	375	520	375	0.00
26/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4107	4761	4107	4761	0.00
26/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4276	5095	4276	5095	0.00
26/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	250	172	250	172	0.00
26/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5584	6305	5584	6305	0.00
26/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4276	5095	4276	5095	0.00
26/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6079	6897	6079	6897	0.00
26/10/2007	R186 On 07-February-08			Bond Future	7.8000	7.9330	127.9014	126.3948	0.00
26/10/2007	R186 On 02-May-08			Bond Future	7.7500	7.8760	130.8600	129.3519	0.00
26/10/2007	R186 On 01-November-07			Bond Future	7.8700	8.0020	129.6981	128.1943	0.00
26/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2577	1934	2577	1934	0.00
26/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3199	4063	3199	4063	0.00
26/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5246	4338	5246	4338	0.00
26/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2324	2924	2324	2924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4	0	4	0	0.00
26/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4461	5962	4461	5962	0.00
26/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1452	1036	1452	1036	0.00
26/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5071	6161	5071	6161	0.00
26/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	727	490	727	490	0.00
26/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7450	8719	7450	8719	0.00
26/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	7587	9091	7587	9091	0.00
26/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	10830	12334	10830	12334	0.00
26/10/2007	R196 On 07-February-08			Bond Future	9.1900	9.2660	105.3402	105.2637	0.00
26/10/2007	R196 On 02-May-08			Bond Future	8.7900	8.8980	102.7678	102.6862	0.00
26/10/2007	R196 On 01-November-07			Bond Future	9.5500	9.5940	102.3738	102.3142	0.00
26/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	184	163	184	163	0.00
26/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	616	670	616	670	0.00
26/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	428	384	428	384	0.00
26/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	268	305	268	305	0.00
26/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	974	1033	974	1033	0.00
26/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	118	103	118	103	0.00
26/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	797	858	797	858	0.00
26/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1283	1342	1283	1342	0.00
26/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	72	62	72	62	0.00
26/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	998	1065	998	1065	0.00
26/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1593	1652	1593	1652	0.00
26/10/2007	R201 On 07-February-08			Bond Future	8.0700	8.1880	104.7873	104.1532	0.00
26/10/2007	R201 On 02-May-08			Bond Future	7.9700	8.0940	107.2168	106.5958	0.00
26/10/2007	R201 On 01-November-07			Bond Future	8.1800	8.2970	106.3308	105.6826	910.00
26/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	721	543	721	543	0.00
26/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2425	2881	2425	2881	0.00
26/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3283	2833	3283	2833	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	595	766	595	766	0.00
26/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1	0	1	0	0.00
26/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2350	2997	2350	2997	0.00
26/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3755	4404	3755	4404	0.00
26/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	384	277	384	277	0.00
26/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3453	3980	3453	3980	0.00
26/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5186	5834	5186	5834	0.00
26/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	184	127	184	127	0.00
26/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4640	5217	4640	5217	0.00
26/10/2007	R203 On 07-February-08			Bond Future	7.9500	8.0720	105.3612	104.5604	0.00
26/10/2007	R203 On 02-May-08			Bond Future	7.8800	7.9950	103.6221	102.8294	0.00
26/10/2007	R203 On 01-November-07			Bond Future	8.0400	8.1600	102.5730	101.7633	0.00
26/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	613	445	613	445	0.00
26/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3704	4337	3704	4337	0.00
26/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3440	2914	3440	2914	0.00
26/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	989	1256	989	1256	0.00
26/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3751	4560	3751	4560	0.00
26/10/2007	R204 On 07-February-08			Bond Future	7.9500	8.0680	101.5160	100.6566	3,331.00
26/10/2007	R204 On 02-May-08			Bond Future	7.8800	7.9970	103.8763	103.0230	0.00
26/10/2007	R204 On 01-November-07			Bond Future	8.0300	8.1500	102.7838	101.9180	0.00
26/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1127	895	1127	895	0.00
26/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4423	5051	4423	5051	0.00
26/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3687	3121	3687	3121	0.00
26/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1065	1352	1065	1352	0.00
26/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	2	1	2	1	0.00
26/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	3948	4813	3948	4813	0.00
26/10/2007	R206 On 07-February-08			Bond Future	8.0600	8.1750	97.9933	97.4473	0.00
26/10/2007	R206 On 02-May-08			Bond Future	7.9500	8.0740	100.2654	99.7331	0.00
26/10/2007	R206 On 01-November-07			Bond Future	8.1800	8.2960	99.0723	98.5116	0.00
26/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	604	451	604	451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2009	2401	2009	2401	0.00
26/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2144	1816	2144	1816	0.00
26/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	837	1041	837	1041	0.00
26/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1	0	1	0	0.00
26/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2024	2584	2024	2584	0.00
26/10/2007	R207 On 07-February-08			Bond Future	7.9200	8.0420	95.4251	94.5468	0.00
26/10/2007	R207 On 02-May-08			Bond Future	7.8600	7.9780	97.6396	96.7656	0.00
26/10/2007	R207 On 01-November-07			Bond Future	8.0000	8.1210	96.4500	95.5678	0.00
26/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	614	432	614	432	0.00
26/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3790	4487	3790	4487	0.00
26/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3864	3275	3864	3275	0.00
26/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1047	1333	1047	1333	0.00
26/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3806	4688	3806	4688	0.00
26/10/2007	R209 On 07-February-08			Bond Future	7.6500	7.6530	86.1779	86.1779	6,590.00
26/10/2007	R209 On 02-May-08			Bond Future	7.6000	7.6030	85.0460	85.0460	0.00
26/10/2007	R209 On 01-November-07			Bond Future	7.7100	7.7130	83.8655	83.8655	0.00
26/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	368	374	368	374	0.00
26/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7317	7323	7317	7323	0.00
26/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3900	3908	3900	3908	0.00
26/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2442	2450	2442	2450	0.00
26/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7562	7562	7562	7562	0.00
26/10/2007	TRT1 On 07-February-08			Index Future	261.8400	261.8420	261.8420	261.8420	0.00
26/10/2007	TRT1 On 01-November-07			Index Future	257.2000	255.6850	257.2040	255.6850	400.00
29/10/2007	\$ / R On 17-March-08			Currency Future	6.6900	6.6462	6.6872	6.6462	20,058.00
29/10/2007	\$ / R On 13-June-08			Currency Future	6.7900	6.7502	6.7918	6.7502	2,490.00
29/10/2007	\$ / R On 14-December-07			Currency Future	6.5900	6.5467	6.5880	6.5467	25,071.00
29/10/2007	£ / R On 17-March-08			Currency Future	13.7100	13.5724	13.7069	13.5724	0.00
29/10/2007	£ / R On 13-June-08			Currency Future	13.8800	13.7406	13.8762	13.7406	0.00
29/10/2007	£ / R On 14-December-07			Currency Future	13.5500	13.4109	13.5455	13.4109	0.00
29/10/2007	€ / R On 17-March-08			Currency Future	9.6400	9.5723	9.6427	9.5723	0.00
29/10/2007	€ / R On 13-June-08			Currency Future	9.8000	9.7232	9.7954	9.7232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	€ / R On 14-December-07			Currency Future	9.4900	9.4241	9.4946	9.4241	0.00
29/10/2007	ALBI On 07-February-08			Index Future	267.2500	266.8290	267.2520	266.8290	0.00
29/10/2007	ALBI On 02-May-08			Index Future	273.7800	273.3630	273.7840	273.3630	0.00
29/10/2007	ALBI On 07-August-08			Index Future	281.5000	281.0900	281.4970	281.0900	0.00
29/10/2007	ALBI On 01-November-07			Index Future	259.7300	259.2920	259.7320	259.2920	166.00
29/10/2007	ALBI On 06-November-08			Index Future	288.6500	288.2570	288.6530	288.2570	0.00
29/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	133214	129172	133214	129172	0.00
29/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	694	882	694	882	0.00
29/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	97256	94021	97256	94021	0.00
29/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	9416	10391	9416	10391	0.00
29/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	169660	166037	169660	166037	0.00
29/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	4690	5137	4690	5137	0.00
29/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	57320	52923	57320	52923	0.00
29/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	0	3	0	3	0.00
29/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	239157	235430	239157	235430	0.00
29/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	2627	2860	2627	2860	0.00
29/10/2007	CRD1 On 07-February-08			Index Future	113.4500	113.4480	113.4480	113.4480	0.00
29/10/2007	CRD1 On 01-November-07			Index Future	111.3600	111.2140	111.3600	111.2140	8.00
29/10/2007	CRD1 On 02-May-08			Index Future	118.7200	0.0000	118.7230	0.0000	0.00
29/10/2007	CRD1 On 07-August-08			Index Future	122.0700	0.0000	122.0680	0.0000	0.00
29/10/2007	CRD1 On 06-November-08			Index Future	125.1700	0.0000	125.1710	0.0000	0.00
29/10/2007	GOVI On 07-February-08			jGovi	267.8400	267.4420	267.8380	267.4420	5.00
29/10/2007	GOVI On 02-May-08			jGovi	274.7400	274.2280	274.7410	274.2280	0.00
29/10/2007	GOVI On 01-November-07			jGovi	260.7700	260.3480	260.7680	260.3480	60.00
29/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	38821	36380	38821	36380	0.00
29/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	10441	11960	10441	11960	0.00
29/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	113783	109514	113783	109514	0.00
29/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	6373	7234	6373	7234	0.00
29/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	0	1	0	1	0.00
29/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	42320	46521	42320	46521	0.00
29/10/2007	GOVI On 07-August-08			jGovi	281.2500	0.0000	281.2480	0.0000	0.00
29/10/2007	GOVI On 07-August-08	274.00	Call	jGovi	93327	0	93327	0	0.00
29/10/2007	GOVI On 07-August-08	274.00	Put	jGovi	20847	0	20847	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	GOVI On 06-November-08			jGovi	287.3900	0.0000	287.3940	0.0000	0.00
29/10/2007	GOVI On 06-November-08	274.00	Call	jGovi	147113	0	147113	0	0.00
29/10/2007	GOVI On 06-November-08	274.00	Put	jGovi	13173	0	13173	0	0.00
29/10/2007	ILBI On 07-February-08			Index Future	293.5800	293.5660	293.5760	293.5660	0.00
29/10/2007	ILBI On 01-November-07			Index Future	259.7400	285.2900	259.7400	285.2900	0.00
29/10/2007	J153 On 31-August-10			jSwap	9.8200	9.8240	0.0597	0.0598	0.00
29/10/2007	J157 On 15-September-15			jSwap	8.9700	9.0090	0.0156	0.0135	0.00
29/10/2007	J186 On 21-December-26			jSwap	8.1800	8.2350	0.0662	0.0712	0.00
29/10/2007	J201 On 22-December-14			jSwap	9.0700	9.1040	0.0859	0.0877	0.00
29/10/2007	J203 On 15-September-17			jSwap	8.8200	8.8610	0.0861	0.0888	0.00
29/10/2007	J204 On 21-December-18			jSwap	8.7600	8.7990	0.0918	0.0946	0.00
29/10/2007	J207 On 15-January-20			jSwap	8.6700	8.7120	0.0512	0.0542	0.00
29/10/2007	JBAR On 21-December-05			jBar	10.7000	10.7130	10.7040	10.7130	0.00
29/10/2007	JFRA On 07-February-08			jFra	10.6500	10.6640	0.0259	0.0259	0.00
29/10/2007	JFRA On 02-May-08			jFra	10.5000	10.5330	0.0271	0.0272	0.00
29/10/2007	JFRA On 07-August-08			jFra	10.2200	10.2460	0.0248	0.0249	0.00
29/10/2007	JFRA On 01-November-07			jFra	10.7400	10.7730	0.0280	0.0281	0.00
29/10/2007	JFRA On 06-November-08			jFra	9.9500	9.9440	0.0242	0.0242	0.00
29/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14706	14887	14706	14887	0.00
29/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	7079	7205	7079	7205	0.00
29/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14553	14715	14553	14715	0.00
29/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13920	13987	13920	13987	0.00
29/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17522	17651	17522	17651	0.00
29/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17605	17661	17605	17661	0.00
29/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8465	8541	8465	8541	0.00
29/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
29/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19838	19908	19838	19908	0.00
29/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20560	20652	20560	20652	0.00
29/10/2007	JFRA On 05-February-09			jFra	9.6600	0.0000	0.0235	0.0000	0.00
29/10/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22109	0	22109	0	0.00
29/10/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22937	0	22937	0	0.00
29/10/2007	JFRA On 07-May-09			jFra	9.3800	0.0000	0.0229	0.0000	0.00
29/10/2007	JFRA On 06-August-09			jFra	9.1100	0.0000	0.0222	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
29/10/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25514	0	25514	0	0.00
29/10/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	27676	0	27676	0	0.00
29/10/2007	JFRA On 05-November-09			jFra	8.8400	0.0000	0.0215	0.0000	0.00
29/10/2007	JN02 On 07-February-08			jNote	9.8200	9.8340	0.1754	0.1756	0.00
29/10/2007	JN02 On 02-May-08			jNote	9.5800	9.5870	0.1729	0.1730	0.00
29/10/2007	JN02 On 01-November-07			jNote	10.0600	10.0760	0.1808	0.1810	0.00
29/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19324	19640	19324	19640	0.00
29/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4695	4750	4695	4750	0.00
29/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	11457	11646	11457	11646	0.00
29/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17515	17525	17515	17525	0.00
29/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	19097	19332	19097	19332	0.00
29/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	0	2	0	2	0.00
29/10/2007	JN02 On 07-August-08			jNote	9.3200	0.0000	0.1673	0.0000	0.00
29/10/2007	JN05 On 07-February-08			jNote	9.0200	9.0610	0.3571	0.3585	0.00
29/10/2007	JN05 On 02-May-08			jNote	8.8900	8.9370	0.3536	0.3551	0.00
29/10/2007	JN05 On 01-November-07			jNote	9.1600	9.1980	0.3611	0.3623	0.00
29/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	10888	11883	10888	11883	0.00
29/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	10099	9472	10099	9472	0.00
29/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	5831	6390	5831	6390	0.00
29/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	28437	27273	28437	27273	0.00
29/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	6544	8140	6544	8140	0.00
29/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	161	343	161	343	0.00
29/10/2007	JN05 On 07-August-08			jNote	8.7600	0.0000	0.3488	0.0000	0.00
29/10/2007	JN10 On 07-February-08			jNote	8.6000	8.6400	0.5654	0.5674	0.00
29/10/2007	JN10 On 02-May-08			jNote	8.5000	8.5490	0.5630	0.5649	0.00
29/10/2007	JN10 On 01-November-07			jNote	8.7000	8.7400	0.5695	0.5715	0.00
29/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2221	2835	2221	2835	0.00
29/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	28867	26479	28867	26479	0.00
29/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	3863	4553	3863	4553	0.00
29/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	35305	32963	35305	32963	0.00
29/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	0	9	0	9	0.00
29/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	19980	17011	19980	17011	0.00
29/10/2007	JN10 On 07-August-08			jNote	8.4100	0.0000	0.5587	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
29/10/2007	JROD On 31-January-08			jRod	10.2000	10.2100	0.0112	0.0118	0.00
29/10/2007	JROD On 29-February-08			jRod	10.4500	10.4590	0.0122	0.0128	0.00
29/10/2007	JROD On 31-March-08			jRod	10.6300	10.6420	0.0132	0.0138	0.00
29/10/2007	JROD On 31-October-07			jRod	9.6900	9.6890	0.0045	0.0051	0.00
29/10/2007	JROD On 30-November-07			jRod	10.0300	10.0470	0.0053	0.0059	0.00
29/10/2007	JROD On 31-December-07			jRod	10.3900	10.4120	0.0063	0.0069	0.00
29/10/2007	OTH1 On 07-February-08			Index Future	259.0500	259.0490	259.0490	259.0490	0.00
29/10/2007	OTH1 On 01-November-07			Index Future	255.5500	254.9800	255.5500	254.9800	12.00
29/10/2007	OTH1 On 02-May-08			Index Future	269.3900	0.0000	269.3880	0.0000	0.00
29/10/2007	OTH1 On 07-August-08			Index Future	276.9800	0.0000	276.9780	0.0000	0.00
29/10/2007	OTH1 On 06-November-08			Index Future	284.0200	0.0000	284.0190	0.0000	0.00
29/10/2007	R153 On 07-February-08			Bond Future	8.6500	8.6550	115.6731	115.6493	6,550.00
29/10/2007	R153 On 02-May-08			Bond Future	8.5300	8.5440	111.5924	111.5706	0.00
29/10/2007	R153 On 01-November-07			Bond Future	8.7600	8.7690	112.7548	112.7287	4,190.00
29/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	339	341	339	341	0.00
29/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1284	1310	1284	1310	0.00
29/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1441	1432	1441	1432	0.00
29/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	429	442	429	442	0.00
29/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1339	1365	1339	1365	0.00
29/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	193	195	193	195	0.00
29/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1742	1768	1742	1768	0.00
29/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2005	2031	2005	2031	0.00
29/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	101	104	101	104	0.00
29/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2259	2285	2259	2285	0.00
29/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2675	2701	2675	2701	0.00
29/10/2007	R153 On 07-August-08			Bond Future	8.3300	0.0000	114.4583	0.0000	0.00
29/10/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2176	0	2176	0	0.00
29/10/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1848	0	1848	0	0.00
29/10/2007	R157 On 07-February-08			Bond Future	8.0000	8.0270	136.4019	136.2012	3,580.00
29/10/2007	R157 On 02-May-08			Bond Future	7.9200	7.9540	132.5559	132.3595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	R157 On 01-November-07			Bond Future	8.0800	8.1110	132.9742	132.7685	2,660.00
29/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	1020	974	1020	974	0.00
29/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2689	2843	2689	2843	0.00
29/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4359	4219	4359	4219	0.00
29/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	655	712	655	712	0.00
29/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1170	1044	1170	1044	350.00
29/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	17	96	17	96	0.00
29/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2835	2631	2835	2631	75.00
29/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	0	1	0	1	0.00
29/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4488	4282	4488	4282	0.00
29/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	0	0	0	0	50.00
29/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5629	5470	5629	5470	0.00
29/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	360	397	360	397	0.00
29/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	0	3	0	3	0.00
29/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2299	2507	2299	2507	0.00
29/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	545	520	545	520	0.00
29/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	3932	4107	3932	4107	0.00
29/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4070	4276	4070	4276	0.00
29/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	261	250	261	250	0.00
29/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5395	5584	5395	5584	0.00
29/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4070	4276	4070	4276	0.00
29/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	5873	6079	5873	6079	0.00
29/10/2007	R157 On 07-August-08			Bond Future	7.8200	0.0000	135.9357	0.0000	0.00
29/10/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2978	0	2978	0	0.00
29/10/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1860	0	1860	0	0.00
29/10/2007	R186 On 07-February-08			Bond Future	7.7700	7.8030	128.2529	127.9014	0.00
29/10/2007	R186 On 02-May-08			Bond Future	7.7200	7.7460	131.2118	130.8600	0.00
29/10/2007	R186 On 01-November-07			Bond Future	7.8400	7.8720	130.0490	129.6981	0.00
29/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2706	2577	2706	2577	0.00
29/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2977	3199	2977	3199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5447	5246	5447	5246	0.00
29/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2173	2324	2173	2324	0.00
29/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	0	4	0	4	0.00
29/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4107	4461	4107	4461	0.00
29/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1530	1452	1530	1452	0.00
29/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	4797	5071	4797	5071	0.00
29/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	766	727	766	727	0.00
29/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7137	7450	7137	7450	0.00
29/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	7236	7587	7236	7587	0.00
29/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	10479	10830	10479	10830	0.00
29/10/2007	R186 On 07-August-08			Bond Future	7.6500	0.0000	129.3725	0.0000	0.00
29/10/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	2914	0	2914	0	0.00
29/10/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	1711	0	1711	0	0.00
29/10/2007	R196 On 07-February-08			Bond Future	9.2400	9.1880	105.2912	105.3402	0.00
29/10/2007	R196 On 02-May-08			Bond Future	8.9700	8.7930	102.6342	102.7678	0.00
29/10/2007	R196 On 01-November-07			Bond Future	9.5700	9.5450	102.3482	102.3738	0.00
29/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	165	184	165	184	0.00
29/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	645	616	645	616	0.00
29/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	353	428	353	428	0.00
29/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	326	268	326	268	0.00
29/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	999	974	999	974	0.00
29/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	104	118	104	118	0.00
29/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	831	797	831	797	0.00
29/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1308	1283	1308	1283	0.00
29/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	62	72	62	72	0.00
29/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1037	998	1037	998	0.00
29/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1618	1593	1618	1593	0.00
29/10/2007	R196 On 07-August-08			Bond Future	8.6200	0.0000	105.2062	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
29/10/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1883	0	1883	0	0.00
29/10/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1812	0	1812	0	0.00
29/10/2007	R201 On 07-February-08			Bond Future	8.0500	8.0680	104.8935	104.7873	0.00
29/10/2007	R201 On 02-May-08			Bond Future	7.9500	7.9740	107.3208	107.2168	0.00
29/10/2007	R201 On 01-November-07			Bond Future	8.1600	8.1770	106.4393	106.3308	910.00
29/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	737	721	737	721	0.00
29/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2335	2425	2335	2425	0.00
29/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3352	3283	3352	3283	0.00
29/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	560	595	560	595	0.00
29/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	0	1	0	1	0.00
29/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2240	2350	2240	2350	0.00
29/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3647	3755	3647	3755	0.00
29/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	391	384	391	384	0.00
29/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3354	3453	3354	3453	0.00
29/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5077	5186	5077	5186	0.00
29/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	187	184	187	184	0.00
29/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4536	4640	4536	4640	0.00
29/10/2007	R201 On 07-August-08			Bond Future	7.8300	0.0000	105.7504	0.0000	0.00
29/10/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2302	0	2302	0	0.00
29/10/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1459	0	1459	0	0.00
29/10/2007	R203 On 07-February-08			Bond Future	7.9200	7.9520	105.5627	105.3612	0.00
29/10/2007	R203 On 02-May-08			Bond Future	7.8500	7.8750	103.8215	103.6221	0.00
29/10/2007	R203 On 01-November-07			Bond Future	8.0100	8.0400	102.7768	102.5730	0.00
29/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	644	613	644	613	0.00
29/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3534	3704	3534	3704	0.00
29/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3567	3440	3567	3440	0.00
29/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	917	989	917	989	0.00
29/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3547	3751	3547	3751	0.00
29/10/2007	R203 On 07-August-08			Bond Future	7.7500	0.0000	106.5841	0.0000	0.00
29/10/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1878	0	1878	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	1865	0	1865	0	0.00
29/10/2007	R204 On 07-February-08			Bond Future	7.9200	7.9480	101.7324	101.5160	3,331.00
29/10/2007	R204 On 02-May-08			Bond Future	7.8500	7.8770	104.0911	103.8763	0.00
29/10/2007	R204 On 01-November-07			Bond Future	8.0000	8.0300	103.0018	102.7838	0.00
29/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1163	1127	1163	1127	0.00
29/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4243	4423	4243	4423	0.00
29/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3823	3687	3823	3687	0.00
29/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	987	1065	987	1065	0.00
29/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	0	2	0	2	0.00
29/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	3728	3948	3728	3948	0.00
29/10/2007	R204 On 07-August-08			Bond Future	7.7600	0.0000	102.8012	0.0000	0.00
29/10/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1767	0	1767	0	0.00
29/10/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	1846	0	1846	0	0.00
29/10/2007	R206 On 07-February-08			Bond Future	8.0400	8.0550	98.0846	97.9933	0.00
29/10/2007	R206 On 02-May-08			Bond Future	7.9300	7.9540	100.3545	100.2654	0.00
29/10/2007	R206 On 01-November-07			Bond Future	8.1600	8.1760	99.1661	99.0723	0.00
29/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	619	604	619	604	0.00
29/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	1932	2009	1932	2009	0.00
29/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2192	2144	2192	2144	0.00
29/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	797	837	797	837	0.00
29/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	0	1	0	1	0.00
29/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	1929	2024	1929	2024	0.00
29/10/2007	R206 On 07-August-08			Bond Future	7.8000	0.0000	99.2550	0.0000	0.00
29/10/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	2199	0	2199	0	0.00
29/10/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1340	0	1340	0	0.00
29/10/2007	R207 On 07-February-08			Bond Future	7.8900	7.9220	95.6463	95.4251	0.00
29/10/2007	R207 On 02-May-08			Bond Future	7.8300	7.8580	97.8597	97.6396	0.00
29/10/2007	R207 On 01-November-07			Bond Future	7.9700	8.0010	96.6723	96.4500	0.00
29/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	649	614	649	614	0.00
29/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3604	3790	3604	3790	0.00
29/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	4006	3864	4006	3864	0.00
29/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	970	1047	970	1047	0.00
29/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3583	3806	3583	3806	0.00
29/10/2007	R207 On 07-August-08			Bond Future	7.7500	0.0000	96.8197	0.0000	0.00
29/10/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2752	0	2752	0	0.00
29/10/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	927	0	927	0	0.00
29/10/2007	R209 On 07-February-08			Bond Future	7.5000	7.6530	87.6972	86.1779	6,590.00
29/10/2007	R209 On 02-May-08			Bond Future	7.4500	7.6030	86.5772	85.0460	0.00
29/10/2007	R209 On 01-November-07			Bond Future	7.5600	7.7130	85.3703	83.8655	0.00
29/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	590	368	590	368	0.00
29/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6020	7317	6020	7317	0.00
29/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4840	3900	4840	3900	0.00
29/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1850	2442	1850	2442	0.00
29/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6057	7562	6057	7562	0.00
29/10/2007	R209 On 07-August-08			Bond Future	7.3900	0.0000	88.8857	0.0000	0.00
29/10/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3955	0	3955	0	0.00
29/10/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	359	0	359	0	0.00
29/10/2007	TRT1 On 07-February-08			Index Future	261.8400	261.8420	261.8420	261.8420	0.00
29/10/2007	TRT1 On 01-November-07			Index Future	257.6200	257.2040	257.6230	257.2040	400.00
29/10/2007	TRT1 On 02-May-08			Index Future	271.5900	0.0000	271.5860	0.0000	0.00
29/10/2007	TRT1 On 07-August-08			Index Future	279.2400	0.0000	279.2380	0.0000	0.00
29/10/2007	TRT1 On 06-November-08			Index Future	286.3400	0.0000	286.3370	0.0000	0.00
30/10/2007	\$ / R On 17-March-08			Currency Future	6.7100	6.6872	6.7110	6.6872	20,139.00
30/10/2007	\$ / R On 13-June-08			Currency Future	6.8200	6.7918	6.8163	6.7918	2,540.00
30/10/2007	\$ / R On 14-December-07			Currency Future	6.6100	6.5880	6.6101	6.5880	25,139.00
30/10/2007	£ / R On 17-March-08			Currency Future	13.8100	13.7069	13.8139	13.7069	0.00
30/10/2007	£ / R On 13-June-08			Currency Future	13.9800	13.8762	13.9837	13.8762	0.00
30/10/2007	£ / R On 14-December-07			Currency Future	13.6500	13.5455	13.6488	13.5455	37.00
30/10/2007	€ / R On 17-March-08			Currency Future	9.6900	9.6427	9.6921	9.6427	0.00
30/10/2007	€ / R On 13-June-08			Currency Future	9.8500	9.7954	9.8452	9.7954	0.00
30/10/2007	€ / R On 14-December-07			Currency Future	9.5400	9.4946	9.5410	9.4946	1.00
30/10/2007	ALBI On 07-February-08			Index Future	266.7400	267.2520	266.7430	267.2520	0.00
30/10/2007	ALBI On 02-May-08			Index Future	273.2800	273.7840	273.2810	273.7840	0.00
30/10/2007	ALBI On 07-August-08			Index Future	281.0300	281.4970	281.0280	281.4970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	ALBI On 01-November-07			Index Future	259.2200	259.7320	259.2210	259.7320	166.00
30/10/2007	ALBI On 06-November-08			Index Future	288.2200	288.6530	288.2170	288.6530	0.00
30/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	128243	133214	128243	133214	0.00
30/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	813	694	813	694	0.00
30/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	93073	97256	93073	97256	0.00
30/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	10263	9416	10263	9416	0.00
30/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	165333	169660	165333	169660	0.00
30/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	5053	4690	5053	4690	0.00
30/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	52210	57320	52210	57320	0.00
30/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	0	0	0	0	0.00
30/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	234973	239157	234973	239157	0.00
30/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	2803	2627	2803	2627	0.00
30/10/2007	CRD1 On 07-February-08			Index Future	114.2200	113.4480	114.2200	113.4480	0.00
30/10/2007	CRD1 On 02-May-08			Index Future	118.5800	118.7230	118.5790	118.7230	0.00
30/10/2007	CRD1 On 07-August-08			Index Future	121.9400	122.0680	121.9400	122.0680	0.00
30/10/2007	CRD1 On 01-November-07			Index Future	111.2100	111.3600	111.2060	111.3600	0.00
30/10/2007	CRD1 On 06-November-08			Index Future	123.2400	125.1710	123.2400	125.1710	8.00
30/10/2007	GOVI On 07-February-08			jGovi	267.3400	267.8380	267.3400	267.8380	5.00
30/10/2007	GOVI On 02-May-08			jGovi	274.2300	274.7410	274.2305	274.7410	0.00
30/10/2007	GOVI On 07-August-08			jGovi	281.1200	281.2480	281.1210	281.2480	0.00
30/10/2007	GOVI On 01-November-07			jGovi	260.2800	260.7680	260.2835	260.7680	0.00
30/10/2007	GOVI On 06-November-08			jGovi	288.4500	287.3940	288.4505	287.3940	60.00
30/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	35305	38821	35305	38821	0.00
30/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	11905	10441	11905	10441	0.00
30/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	109302	113783	109302	113783	0.00
30/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	6997	6373	6997	6373	0.00
30/10/2007	GOVI On 07-August-08	274.00	Call	jGovi	92329	93327	92329	93327	0.00
30/10/2007	GOVI On 07-August-08	274.00	Put	jGovi	21119	20847	21119	20847	0.00
30/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	0	0	0	0	0.00
30/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	47165	42320	47165	42320	0.00
30/10/2007	GOVI On 06-November-08	274.00	Call	jGovi	155967	147113	155967	147113	0.00
30/10/2007	GOVI On 06-November-08	274.00	Put	jGovi	11462	13173	11462	13173	0.00
30/10/2007	ILBI On 07-February-08			Index Future	293.5800	293.5760	293.5770	293.5760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	ILBI On 01-November-07			Index Future	285.3100	259.7400	285.3100	259.7400	0.00
30/10/2007	J153 On 31-August-10			jSwap	9.8500	9.8190	0.0605	0.0597	0.00
30/10/2007	J157 On 15-September-15			jSwap	8.9800	8.9720	0.0150	0.0156	0.00
30/10/2007	J186 On 21-December-26			jSwap	8.2000	8.1810	0.0680	0.0662	0.00
30/10/2007	J201 On 22-December-14			jSwap	9.0800	9.0680	0.0867	0.0859	0.00
30/10/2007	J203 On 15-September-17			jSwap	8.8400	8.8170	0.0873	0.0861	0.00
30/10/2007	J204 On 21-December-18			jSwap	8.7700	8.7580	0.0927	0.0918	0.00
30/10/2007	J207 On 15-January-20			jSwap	8.6800	8.6710	0.0519	0.0512	0.00
30/10/2007	JBAR On 21-December-05			jBar	10.7200	10.7040	10.7170	10.7040	0.00
30/10/2007	JFRA On 07-February-08			jFra	10.6700	10.6450	0.0259	0.0259	0.00
30/10/2007	JFRA On 05-February-09			jFra	9.7300	9.6600	0.0237	0.0235	0.00
30/10/2007	JFRA On 02-May-08			jFra	10.5600	10.4960	0.0273	0.0271	0.00
30/10/2007	JFRA On 07-May-09			jFra	9.4500	9.3810	0.0230	0.0229	0.00
30/10/2007	JFRA On 07-August-08			jFra	10.2800	10.2160	0.0250	0.0248	0.00
30/10/2007	JFRA On 06-August-09			jFra	9.1700	9.1130	0.0223	0.0222	0.00
30/10/2007	JFRA On 01-November-07			jFra	10.7600	10.7440	0.0281	0.0280	0.00
30/10/2007	JFRA On 06-November-08			jFra	10.0100	9.9530	0.0244	0.0242	0.00
30/10/2007	JFRA On 05-November-09			jFra	8.8500	8.8360	0.0216	0.0215	0.00
30/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14703	14706	14703	14706	0.00
30/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6999	7079	6999	7079	0.00
30/10/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22164	22109	22164	22109	0.00
30/10/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22829	22937	22829	22937	0.00
30/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14600	14553	14600	14553	0.00
30/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13797	13920	13797	13920	0.00
30/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17566	17522	17566	17522	0.00
30/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17496	17605	17496	17605	0.00
30/10/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25556	25514	25556	25514	0.00
30/10/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	27587	27676	27587	27676	0.00
30/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8498	8465	8498	8465	0.00
30/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
30/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19877	19838	19877	19838	0.00
30/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20463	20560	20463	20560	0.00
30/10/2007	JN02 On 07-February-08			jNote	9.8700	9.8190	0.1762	0.1754	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	JN02 On 02-May-08			jNote	9.6300	9.5770	0.1737	0.1729	0.00
30/10/2007	JN02 On 07-August-08			jNote	9.3600	9.3180	0.1680	0.1673	0.00
30/10/2007	JN02 On 01-November-07			jNote	10.1100	10.0630	0.1817	0.1808	0.00
30/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	19949	19324	19949	19324	0.00
30/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	4384	4695	4384	4695	0.00
30/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	11816	11457	11816	11457	0.00
30/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16951	17515	16951	17515	0.00
30/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20004	19097	20004	19097	0.00
30/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	0	0	0	0	0.00
30/10/2007	JN05 On 07-February-08			jNote	9.0400	9.0200	0.3576	0.3571	0.00
30/10/2007	JN05 On 02-May-08			jNote	8.9100	8.8940	0.3539	0.3536	0.00
30/10/2007	JN05 On 07-August-08			jNote	8.7700	8.7620	0.3489	0.3488	0.00
30/10/2007	JN05 On 01-November-07			jNote	9.1800	9.1620	0.3616	0.3611	0.00
30/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	11180	10888	11180	10888	0.00
30/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9719	10099	9719	10099	0.00
30/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	5949	5831	5949	5831	0.00
30/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	27984	28437	27984	28437	0.00
30/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	7164	6544	7164	6544	0.00
30/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	37	161	37	161	0.00
30/10/2007	JN10 On 07-February-08			jNote	8.6100	8.5950	0.5661	0.5654	0.00
30/10/2007	JN10 On 02-May-08			jNote	8.5200	8.5040	0.5635	0.5630	0.00
30/10/2007	JN10 On 07-August-08			jNote	8.4200	8.4060	0.5592	0.5587	0.00
30/10/2007	JN10 On 01-November-07			jNote	8.7200	8.6950	0.5703	0.5695	0.00
30/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2382	2221	2382	2221	0.00
30/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	27821	28867	27821	28867	0.00
30/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	4044	3863	4044	3863	0.00
30/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	34401	35305	34401	35305	0.00
30/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	0	0	0	0	0.00
30/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	18653	19980	18653	19980	0.00
30/10/2007	JROD On 31-January-08			jRod	10.2000	10.1980	0.0112	0.0112	0.00
30/10/2007	JROD On 29-February-08			jRod	10.4500	10.4490	0.0122	0.0122	0.00
30/10/2007	JROD On 31-March-08			jRod	10.6400	10.6340	0.0132	0.0132	0.00
30/10/2007	JROD On 30-April-08			jRod	10.4100	0.0000	0.0179	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
30/10/2007	JROD On 30-May-08			jRod	10.5700	0.0000	0.0188	0.0000	0.00
30/10/2007	JROD On 30-June-08			jRod	10.6900	0.0000	0.0197	0.0000	0.00
30/10/2007	JROD On 31-July-08			jRod	10.5100	0.0000	0.0244	0.0000	0.00
30/10/2007	JROD On 31-October-07			jRod	9.6900	9.6890	0.0000	0.0045	0.00
30/10/2007	JROD On 30-November-07			jRod	10.0300	10.0320	0.0053	0.0053	0.00
30/10/2007	JROD On 31-December-07			jRod	10.3900	10.3890	0.0063	0.0063	0.00
30/10/2007	OTH1 On 07-February-08			Index Future	261.7800	259.0490	261.7840	259.0490	0.00
30/10/2007	OTH1 On 02-May-08			Index Future	268.6800	269.3880	268.6750	269.3880	0.00
30/10/2007	OTH1 On 07-August-08			Index Future	276.2900	276.9780	276.2920	276.9780	0.00
30/10/2007	OTH1 On 01-November-07			Index Future	254.8700	255.5500	254.8740	255.5500	0.00
30/10/2007	OTH1 On 06-November-08			Index Future	282.4600	284.0190	282.4560	284.0190	12.00
30/10/2007	R153 On 07-February-08			Bond Future	8.6700	8.6450	115.6113	115.6731	8,666.00
30/10/2007	R153 On 02-May-08			Bond Future	8.5300	8.5340	111.5924	111.5924	0.00
30/10/2007	R153 On 07-August-08			Bond Future	8.2800	8.3320	114.5581	114.4583	0.00
30/10/2007	R153 On 01-November-07			Bond Future	8.8100	8.7590	112.6322	112.7548	2,620.00
30/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	317	339	317	339	0.00
30/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1325	1284	1325	1284	0.00
30/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1439	1441	1439	1441	0.00
30/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	427	429	427	429	0.00
30/10/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2226	2176	2226	2176	0.00
30/10/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1798	1848	1798	1848	0.00
30/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1462	1339	1462	1339	0.00
30/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	179	193	179	193	0.00
30/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1790	1742	1790	1742	0.00
30/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2127	2005	2127	2005	0.00
30/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	92	101	92	101	0.00
30/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2312	2259	2312	2259	0.00
30/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2798	2675	2798	2675	0.00
30/10/2007	R157 On 07-February-08			Bond Future	8.0200	7.9970	136.2413	136.4019	9,009.00
30/10/2007	R157 On 02-May-08			Bond Future	7.9400	7.9240	132.4707	132.5559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	R157 On 07-August-08			Bond Future	7.8200	7.8240	135.9805	135.9357	0.00
30/10/2007	R157 On 01-November-07			Bond Future	8.1200	8.0810	132.7274	132.9742	2,920.00
30/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	956	1020	956	1020	0.00
30/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2786	2689	2786	2689	0.00
30/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4288	4359	4288	4359	0.00
30/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	670	655	670	655	0.00
30/10/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3000	2978	3000	2978	0.00
30/10/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1838	1860	1838	1860	0.00
30/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	922	1170	922	1170	350.00
30/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	16	17	16	17	0.00
30/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	2588	2835	2588	2835	75.00
30/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4241	4488	4241	4488	0.00
30/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	0	0	0	0	50.00
30/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5552	5629	5552	5629	0.00
30/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	369	360	369	360	0.00
30/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2545	2299	2545	2299	0.00
30/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	504	545	504	545	0.00
30/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	4051	3932	4051	3932	0.00
30/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4317	4070	4317	4070	0.00
30/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	238	261	238	261	0.00
30/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5532	5395	5532	5395	0.00
30/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	4317	4070	4317	4070	0.00
30/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	6120	5873	6120	5873	0.00
30/10/2007	R186 On 07-February-08			Bond Future	7.8200	7.7730	127.6795	128.2529	0.00
30/10/2007	R186 On 02-May-08			Bond Future	7.7600	7.7160	130.7196	131.2118	0.00
30/10/2007	R186 On 07-August-08			Bond Future	7.6800	7.6470	129.0085	129.3725	0.00
30/10/2007	R186 On 01-November-07			Bond Future	7.9000	7.8420	129.4068	130.0490	0.00
30/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2417	2706	2417	2706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3261	2977	3261	2977	0.00
30/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5120	5447	5120	5447	0.00
30/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2339	2173	2339	2173	0.00
30/10/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	2699	2914	2699	2914	0.00
30/10/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	1859	1711	1859	1711	0.00
30/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4749	4107	4749	4107	0.00
30/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1333	1530	1333	1530	0.00
30/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5174	4797	5174	4797	0.00
30/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	650	766	650	766	0.00
30/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7594	7137	7594	7137	0.00
30/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	7879	7236	7879	7236	0.00
30/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	11121	10479	11121	10479	0.00
30/10/2007	R196 On 07-February-08			Bond Future	9.2700	9.2380	105.2637	105.2912	0.00
30/10/2007	R196 On 02-May-08			Bond Future	8.8700	8.9650	102.7080	102.6342	0.00
30/10/2007	R196 On 07-August-08			Bond Future	8.4300	8.6170	105.3037	105.2062	0.00
30/10/2007	R196 On 01-November-07			Bond Future	9.6000	9.5660	102.3020	102.3482	0.00
30/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	155	165	155	165	0.00
30/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	663	645	663	645	0.00
30/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	391	353	391	353	0.00
30/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	290	326	290	326	0.00
30/10/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1930	1883	1930	1883	0.00
30/10/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1762	1812	1762	1812	0.00
30/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	1045	999	1045	999	0.00
30/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	97	104	97	104	0.00
30/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	852	831	852	831	0.00
30/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1354	1308	1354	1308	0.00
30/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	57	62	57	62	0.00
30/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1060	1037	1060	1037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1664	1618	1664	1618	0.00
30/10/2007	R201 On 07-February-08			Bond Future	8.0800	8.0480	104.7396	104.8935	0.00
30/10/2007	R201 On 02-May-08			Bond Future	7.9700	7.9540	107.2272	107.3208	0.00
30/10/2007	R201 On 07-August-08			Bond Future	7.8300	7.8330	105.7504	105.7504	0.00
30/10/2007	R201 On 01-November-07			Bond Future	8.2000	8.1570	106.2278	106.4393	910.00
30/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	682	737	682	737	0.00
30/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2434	2335	2434	2335	0.00
30/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3277	3352	3277	3352	0.00
30/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	579	560	579	560	0.00
30/10/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2299	2302	2299	2302	0.00
30/10/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1456	1459	1456	1459	0.00
30/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2452	2240	2452	2240	0.00
30/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3858	3647	3858	3647	0.00
30/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	356	391	356	391	0.00
30/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3473	3354	3473	3354	0.00
30/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	5289	5077	5289	5077	0.00
30/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	167	187	167	187	0.00
30/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4670	4536	4670	4536	0.00
30/10/2007	R203 On 07-February-08			Bond Future	7.9500	7.9220	105.3813	105.5627	0.00
30/10/2007	R203 On 02-May-08			Bond Future	7.8600	7.8450	103.6951	103.8215	0.00
30/10/2007	R203 On 07-August-08			Bond Future	7.7500	7.7480	106.5578	106.5841	0.00
30/10/2007	R203 On 01-November-07			Bond Future	8.0500	8.0100	102.5256	102.7768	0.00
30/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	592	644	592	644	0.00
30/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3663	3534	3663	3534	0.00
30/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3473	3567	3473	3567	0.00
30/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	949	917	949	917	0.00
30/10/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1862	1878	1862	1878	0.00
30/10/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	1875	1865	1875	1865	0.00
30/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3798	3547	3798	3547	0.00
30/10/2007	R204 On 07-February-08			Bond Future	7.9500	7.9180	101.5304	101.7324	3,331.00
30/10/2007	R204 On 02-May-08			Bond Future	7.8700	7.8470	103.9407	104.0911	0.00
30/10/2007	R204 On 07-August-08			Bond Future	7.7700	7.7610	102.7515	102.8012	0.00
30/10/2007	R204 On 01-November-07			Bond Future	8.0400	8.0000	102.7330	103.0018	0.00
30/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1090	1163	1090	1163	0.00
30/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4372	4243	4372	4243	0.00
30/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	3712	3823	3712	3823	0.00
30/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1026	987	1026	987	0.00
30/10/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1739	1767	1739	1767	0.00
30/10/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	1867	1846	1867	1846	0.00
30/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	3997	3728	3997	3728	0.00
30/10/2007	R206 On 07-February-08			Bond Future	8.0600	8.0350	97.9522	98.0846	0.00
30/10/2007	R206 On 02-May-08			Bond Future	7.9500	7.9340	100.2788	100.3545	0.00
30/10/2007	R206 On 07-August-08			Bond Future	7.8000	7.8000	99.2680	99.2550	0.00
30/10/2007	R206 On 01-November-07			Bond Future	8.2000	8.1560	98.9833	99.1661	0.00
30/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	571	619	571	619	0.00
30/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	2017	1932	2017	1932	0.00
30/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2139	2192	2139	2192	0.00
30/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	819	797	819	797	0.00
30/10/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	2204	2199	2204	2199	0.00
30/10/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1331	1340	1331	1340	0.00
30/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	2112	1929	2112	1929	0.00
30/10/2007	R207 On 07-February-08			Bond Future	7.9300	7.8920	95.3588	95.6463	0.00
30/10/2007	R207 On 02-May-08			Bond Future	7.8600	7.8280	97.6249	97.8597	0.00
30/10/2007	R207 On 07-August-08			Bond Future	7.7700	7.7470	96.6737	96.8197	0.00
30/10/2007	R207 On 01-November-07			Bond Future	8.0200	7.9710	96.3317	96.6723	0.00
30/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	572	649	572	649	0.00
30/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3815	3604	3815	3604	0.00
30/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	3833	4006	3833	4006	0.00
30/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1032	970	1032	970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	2652	2752	2652	2752	0.00
30/10/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	972	927	972	927	0.00
30/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3924	3583	3924	3583	0.00
30/10/2007	R209 On 07-February-08			Bond Future	7.5400	7.5030	87.2775	87.6972	6,590.00
30/10/2007	R209 On 02-May-08			Bond Future	7.4900	7.4530	86.2056	86.5772	0.00
30/10/2007	R209 On 07-August-08			Bond Future	7.4200	7.3940	88.5834	88.8857	0.00
30/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.5630	84.9143	85.3703	0.00
30/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	507	590	507	590	0.00
30/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6356	6020	6356	6020	0.00
30/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4588	4840	4588	4840	0.00
30/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1970	1850	1970	1850	0.00
30/10/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3705	3955	3705	3955	0.00
30/10/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	411	359	411	359	0.00
30/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6513	6057	6513	6057	0.00
30/10/2007	TRT1 On 07-February-08			Index Future	264.1100	261.8420	264.1110	261.8420	0.00
30/10/2007	TRT1 On 02-May-08			Index Future	271.1200	271.5860	271.1170	271.5860	0.00
30/10/2007	TRT1 On 07-August-08			Index Future	278.8000	279.2380	278.8020	279.2380	0.00
30/10/2007	TRT1 On 01-November-07			Index Future	257.1400	257.6230	257.1400	257.6230	0.00
30/10/2007	TRT1 On 06-November-08			Index Future	284.9700	286.3370	284.9660	286.3370	400.00
31/10/2007	\$/R On 17-March-08			Currency Future	6.6900	6.7110	6.6892	6.7110	20,849.00
31/10/2007	\$/R On 13-June-08			Currency Future	6.7900	6.8163	6.7948	6.8163	2,540.00
31/10/2007	\$/R On 14-December-07			Currency Future	6.5900	6.6101	6.5874	6.6101	25,170.00
31/10/2007	£/R On 17-March-08			Currency Future	13.7900	13.8139	13.7921	13.8139	0.00
31/10/2007	£/R On 13-June-08			Currency Future	13.9600	13.9837	13.9635	13.9837	0.00
31/10/2007	£/R On 14-December-07			Currency Future	13.6300	13.6488	13.6256	13.6488	37.00
31/10/2007	€/R On 17-March-08			Currency Future	9.6800	9.6921	9.6768	9.6921	750.00
31/10/2007	€/R On 13-June-08			Currency Future	9.8300	9.8452	9.8302	9.8452	0.00
31/10/2007	€/R On 14-December-07			Currency Future	9.5200	9.5410	9.5241	9.5410	1.00
31/10/2007	ALBI On 07-February-08			Index Future	267.1500	266.7430	267.1500	266.7430	508.00
31/10/2007	ALBI On 02-May-08			Index Future	274.2100	273.2810	274.2060	273.2810	0.00
31/10/2007	ALBI On 07-August-08			Index Future	282.0300	281.0280	282.0300	281.0280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	ALBI On 01-November-07			Index Future	260.0300	259.2210	260.0290	259.2210	0.00
31/10/2007	ALBI On 06-November-08			Index Future	289.3300	288.2170	289.3320	288.2170	0.00
31/10/2007	ALBI On 07-February-08	254.00	Call	Index Future	132178	128243	132178	128243	0.00
31/10/2007	ALBI On 07-February-08	254.00	Put	Index Future	678	813	678	813	0.00
31/10/2007	ALBI On 02-May-08	265.00	Call	Index Future	100627	93073	100627	93073	0.00
31/10/2007	ALBI On 02-May-08	265.00	Put	Index Future	8567	10263	8567	10263	0.00
31/10/2007	ALBI On 07-August-08	265.00	Call	Index Future	174510	165333	174510	165333	0.00
31/10/2007	ALBI On 07-August-08	265.00	Put	Index Future	4210	5053	4210	5053	0.00
31/10/2007	ALBI On 01-November-07	254.00	Call	Index Future	60290	52210	60290	52210	0.00
31/10/2007	ALBI On 01-November-07	254.00	Put	Index Future	0	0	0	0	0.00
31/10/2007	ALBI On 06-November-08	265.00	Call	Index Future	245635	234973	245635	234973	0.00
31/10/2007	ALBI On 06-November-08	265.00	Put	Index Future	2315	2803	2315	2803	0.00
31/10/2007	CRD1 On 07-February-08			Index Future	114.4700	114.2200	114.4720	114.2200	0.00
31/10/2007	CRD1 On 02-May-08			Index Future	118.8100	118.5790	118.8110	118.5790	0.00
31/10/2007	CRD1 On 07-August-08			Index Future	122.2000	121.9400	122.2010	121.9400	0.00
31/10/2007	CRD1 On 01-November-07			Index Future	111.4200	111.2060	111.4200	111.2060	0.00
31/10/2007	CRD1 On 06-November-08			Index Future	123.4800	123.2400	123.4810	123.2400	8.00
31/10/2007	GOVI On 07-February-08			jGovi	268.1700	267.3400	268.1730	267.3400	5.00
31/10/2007	GOVI On 02-May-08			jGovi	275.0100	274.2305	275.0130	274.2305	0.00
31/10/2007	GOVI On 07-August-08			jGovi	282.0700	281.1210	282.0720	281.1210	0.00
31/10/2007	GOVI On 01-November-07			jGovi	261.0200	260.2835	261.0240	260.2835	0.00
31/10/2007	GOVI On 06-November-08			jGovi	289.2800	288.4505	289.2785	288.4505	60.00
31/10/2007	GOVI On 07-February-08	265.00	Call	jGovi	41026	35305	41026	35305	0.00
31/10/2007	GOVI On 07-February-08	265.00	Put	jGovi	9296	11905	9296	11905	0.00
31/10/2007	GOVI On 02-May-08	264.00	Call	jGovi	116055	109302	116055	109302	0.00
31/10/2007	GOVI On 02-May-08	264.00	Put	jGovi	5925	6997	5925	6997	0.00
31/10/2007	GOVI On 07-August-08	274.00	Call	jGovi	99299	92329	99299	92329	0.00
31/10/2007	GOVI On 07-August-08	274.00	Put	jGovi	18579	21119	18579	21119	0.00
31/10/2007	GOVI On 01-November-07	265.00	Call	jGovi	0	0	0	0	0.00
31/10/2007	GOVI On 01-November-07	265.00	Put	jGovi	39760	47165	39760	47165	0.00
31/10/2007	GOVI On 06-November-08	274.00	Call	jGovi	163027	155967	163027	155967	0.00
31/10/2007	GOVI On 06-November-08	274.00	Put	jGovi	10242	11462	10242	11462	0.00
31/10/2007	ILBI On 07-February-08			Index Future	294.2300	293.5770	294.2310	293.5770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	ILBI On 01-November-07			Index Future	285.9500	285.3100	285.9530	285.3100	0.00
31/10/2007	J153 On 31-August-10			jSwap	9.9200	9.8540	0.0622	0.0605	0.00
31/10/2007	J157 On 15-September-15			jSwap	8.9800	8.9830	0.0154	0.0150	0.00
31/10/2007	J186 On 21-December-26			jSwap	8.1800	8.2000	0.0658	0.0680	0.00
31/10/2007	J201 On 22-December-14			jSwap	9.0800	9.0840	0.0863	0.0867	0.00
31/10/2007	J203 On 15-September-17			jSwap	8.8100	8.8360	0.0858	0.0873	0.00
31/10/2007	J204 On 21-December-18			jSwap	8.7500	8.7710	0.0912	0.0927	0.00
31/10/2007	J207 On 15-January-20			jSwap	8.6600	8.6810	0.0505	0.0519	0.00
31/10/2007	JBAR On 21-December-05			jBar	10.7100	10.7170	10.7130	10.7170	0.00
31/10/2007	JFRA On 07-February-08			jFra	10.7200	10.6730	0.0260	0.0259	0.00
31/10/2007	JFRA On 05-February-09			jFra	9.8300	9.7270	0.0239	0.0237	0.00
31/10/2007	JFRA On 02-May-08			jFra	10.6300	10.5620	0.0275	0.0273	0.00
31/10/2007	JFRA On 07-May-09			jFra	9.5300	9.4470	0.0232	0.0230	0.00
31/10/2007	JFRA On 07-August-08			jFra	10.4000	10.2790	0.0253	0.0250	0.00
31/10/2007	JFRA On 06-August-09			jFra	9.2500	9.1670	0.0225	0.0223	0.00
31/10/2007	JFRA On 01-November-07			jFra	10.7500	10.7560	0.0280	0.0281	0.00
31/10/2007	JFRA On 06-November-08			jFra	10.1100	10.0090	0.0246	0.0244	0.00
31/10/2007	JFRA On 05-November-09			jFra	8.9300	8.8540	0.0218	0.0216	0.00
31/10/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	14729	14703	14729	14703	0.00
31/10/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	6902	6999	6902	6999	0.00
31/10/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22258	22164	22258	22164	0.00
31/10/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	22679	22829	22679	22829	0.00
31/10/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14648	14600	14648	14600	0.00
31/10/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	13672	13797	13672	13797	0.00
31/10/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17684	17566	17684	17566	0.00
31/10/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	17312	17496	17312	17496	0.00
31/10/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25627	25556	25627	25556	0.00
31/10/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	27465	27587	27465	27587	0.00
31/10/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	8471	8498	8471	8498	0.00
31/10/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
31/10/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19971	19877	19971	19877	0.00
31/10/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	20307	20463	20307	20463	0.00
31/10/2007	JN02 On 07-February-08			jNote	9.9600	9.8720	0.1776	0.1762	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	JN02 On 02-May-08			jNote	9.7100	9.6280	0.1751	0.1737	0.00
31/10/2007	JN02 On 07-August-08			jNote	9.4400	9.3580	0.1693	0.1680	0.00
31/10/2007	JN02 On 01-November-07			jNote	10.1900	10.1140	0.1829	0.1817	0.00
31/10/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	21005	19949	21005	19949	0.00
31/10/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	3938	4384	3938	4384	0.00
31/10/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	12469	11816	12469	11816	0.00
31/10/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16049	16951	16049	16951	0.00
31/10/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21294	20004	21294	20004	0.00
31/10/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	0	0	0	0	0.00
31/10/2007	JN05 On 07-February-08			jNote	9.0600	9.0370	0.3579	0.3576	0.00
31/10/2007	JN05 On 02-May-08			jNote	8.9200	8.9080	0.3541	0.3539	0.00
31/10/2007	JN05 On 07-August-08			jNote	8.7700	8.7700	0.3488	0.3489	0.00
31/10/2007	JN05 On 01-November-07			jNote	9.2000	9.1810	0.3621	0.3616	0.00
31/10/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	11519	11180	11519	11180	0.00
31/10/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9309	9719	9309	9719	0.00
31/10/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	6061	5949	6061	5949	0.00
31/10/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	27556	27984	27556	27984	0.00
31/10/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	7985	7164	7985	7164	0.00
31/10/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1	37	1	37	0.00
31/10/2007	JN10 On 07-February-08			jNote	8.5900	8.6130	0.5645	0.5661	0.00
31/10/2007	JN10 On 02-May-08			jNote	8.4900	8.5200	0.5619	0.5635	0.00
31/10/2007	JN10 On 07-August-08			jNote	8.3900	8.4190	0.5574	0.5592	0.00
31/10/2007	JN10 On 01-November-07			jNote	8.6900	8.7150	0.5687	0.5703	0.00
31/10/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2081	2382	2081	2382	0.00
31/10/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	29232	27821	29232	27821	0.00
31/10/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	3667	4044	3667	4044	0.00
31/10/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	35887	34401	35887	34401	0.00
31/10/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	0	0	0	0	0.00
31/10/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	20356	18653	20356	18653	0.00
31/10/2007	JROD On 31-January-08			jRod	10.7100	10.2000	0.0069	0.0112	0.00
31/10/2007	JROD On 29-February-08			jRod	10.4500	10.4520	0.0122	0.0122	0.00
31/10/2007	JROD On 31-March-08			jRod	10.6300	10.6360	0.0132	0.0132	0.00
31/10/2007	JROD On 30-April-08			jRod	10.7800	10.4050	0.0136	0.0179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	JROD On 30-May-08			jRod	10.5600	10.5650	0.0188	0.0188	0.00
31/10/2007	JROD On 30-June-08			jRod	10.6900	10.6900	0.0197	0.0197	0.00
31/10/2007	JROD On 31-July-08			jRod	10.8000	10.5090	0.0202	0.0244	0.00
31/10/2007	JROD On 31-October-07			jRod	9.6900	9.6890	0.0000	0.0000	0.00
31/10/2007	JROD On 30-November-07			jRod	10.0300	10.0300	0.0053	0.0053	0.00
31/10/2007	JROD On 31-December-07			jRod	10.3800	10.3900	0.0063	0.0063	0.00
31/10/2007	OTH1 On 07-February-08			Index Future	263.1100	261.7840	263.1130	261.7840	0.00
31/10/2007	OTH1 On 02-May-08			Index Future	270.0900	268.6750	270.0870	268.6750	0.00
31/10/2007	OTH1 On 07-August-08			Index Future	277.7900	276.2920	277.7930	276.2920	0.00
31/10/2007	OTH1 On 01-November-07			Index Future	256.1000	254.8740	256.0990	254.8740	0.00
31/10/2007	OTH1 On 06-November-08			Index Future	283.8200	282.4560	283.8200	282.4560	12.00
31/10/2007	R153 On 07-February-08			Bond Future	8.6300	8.6710	115.7065	115.6113	8,666.00
31/10/2007	R153 On 02-May-08			Bond Future	8.4900	8.5340	111.6799	111.5924	0.00
31/10/2007	R153 On 07-August-08			Bond Future	8.2400	8.2810	114.6365	114.5581	0.00
31/10/2007	R153 On 01-November-07			Bond Future	8.7700	8.8060	112.7366	112.6322	2,310.00
31/10/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	343	317	343	317	0.00
31/10/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	1255	1325	1255	1325	0.00
31/10/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	1498	1439	1498	1439	0.00
31/10/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	399	427	399	427	0.00
31/10/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	2265	2226	2265	2226	0.00
31/10/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1759	1798	1759	1798	0.00
31/10/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	1357	1462	1357	1462	0.00
31/10/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	194	179	194	179	0.00
31/10/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	1710	1790	1710	1790	0.00
31/10/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	2023	2127	2023	2127	0.00
31/10/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	102	92	102	92	0.00
31/10/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	2226	2312	2226	2312	0.00
31/10/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	2693	2798	2693	2798	0.00
31/10/2007	R157 On 07-February-08			Bond Future	7.9500	8.0210	136.7106	136.2413	9,179.00
31/10/2007	R157 On 02-May-08			Bond Future	7.8700	7.9370	132.9301	132.4707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	R157 On 07-August-08			Bond Future	7.7500	7.8170	136.4287	135.9805	0.00
31/10/2007	R157 On 01-November-07			Bond Future	8.0500	8.1170	133.2079	132.7274	2,500.00
31/10/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	1118	956	1118	956	0.00
31/10/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	2478	2786	2478	2786	0.00
31/10/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	4646	4288	4646	4288	0.00
31/10/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	568	670	568	670	0.00
31/10/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	3265	3000	3265	3000	0.00
31/10/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	1655	1838	1655	1838	0.00
31/10/2007	R157 On 01-November-07	8.25	Call	Option on Bond Future	1387	922	1387	922	350.00
31/10/2007	R157 On 01-November-07	8.25	Put	Option on Bond Future	0	16	0	16	0.00
31/10/2007	R157 On 01-November-07	8.50	Call	Option on Bond Future	3069	2588	3069	2588	75.00
31/10/2007	R157 On 01-November-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R157 On 01-November-07	8.75	Call	Option on Bond Future	4721	4241	4721	4241	0.00
31/10/2007	R157 On 01-November-07	8.75	Put	Option on Bond Future	0	0	0	0	50.00
31/10/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	5949	5552	5949	5552	0.00
31/10/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	306	369	306	369	0.00
31/10/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	2065	2545	2065	2545	0.00
31/10/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	604	504	604	504	0.00
31/10/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	3682	4051	3682	4051	0.00
31/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	3837	4317	3837	4317	0.00
31/10/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	292	238	292	238	0.00
31/10/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	5117	5532	5117	5532	0.00
31/10/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	3837	4317	3837	4317	0.00
31/10/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	5639	6120	5639	6120	0.00
31/10/2007	R186 On 07-February-08			Bond Future	7.7300	7.8220	128.7358	127.6795	0.00
31/10/2007	R186 On 02-May-08			Bond Future	7.6700	7.7580	131.7778	130.7196	0.00
31/10/2007	R186 On 07-August-08			Bond Future	7.5900	7.6780	130.0695	129.0085	0.00
31/10/2007	R186 On 01-November-07			Bond Future	7.8100	7.8970	130.4603	129.4068	0.00
31/10/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	2924	2417	2924	2417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2712	3261	2712	3261	0.00
31/10/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	5807	5120	5807	5120	0.00
31/10/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	1967	2339	1967	2339	0.00
31/10/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3336	2699	3336	2699	0.00
31/10/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	1435	1859	1435	1859	0.00
31/10/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	3695	4749	3695	4749	0.00
31/10/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	1671	1333	1671	1333	0.00
31/10/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	4455	5174	4455	5174	0.00
31/10/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	846	650	846	650	0.00
31/10/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	6734	7594	6734	7594	0.00
31/10/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	6825	7879	6825	7879	0.00
31/10/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	10068	11121	10068	11121	0.00
31/10/2007	R196 On 07-February-08			Bond Future	9.2200	9.2660	105.3059	105.2637	0.00
31/10/2007	R196 On 02-May-08			Bond Future	8.8200	8.8700	102.7461	102.7080	0.00
31/10/2007	R196 On 07-August-08			Bond Future	8.3800	8.4340	105.3319	105.3037	0.00
31/10/2007	R196 On 01-November-07			Bond Future	9.5700	9.6040	102.3458	102.3020	0.00
31/10/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	166	155	166	155	0.00
31/10/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	632	663	632	663	0.00
31/10/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	411	391	411	391	0.00
31/10/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	272	290	272	290	0.00
31/10/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1942	1930	1942	1930	0.00
31/10/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1745	1762	1745	1762	0.00
31/10/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	1002	1045	1002	1045	0.00
31/10/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	104	97	104	97	0.00
31/10/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	817	852	817	852	0.00
31/10/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	1310	1354	1310	1354	0.00
31/10/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	62	57	62	57	0.00
31/10/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1023	1060	1023	1060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	1621	1664	1621	1664	0.00
31/10/2007	R201 On 07-February-08			Bond Future	8.0100	8.0770	105.1115	104.7396	910.00
31/10/2007	R201 On 02-May-08			Bond Future	7.9000	7.9720	107.5917	107.2272	0.00
31/10/2007	R201 On 07-August-08			Bond Future	7.7600	7.8330	106.1063	105.7504	0.00
31/10/2007	R201 On 01-November-07			Bond Future	8.1300	8.1960	106.6078	106.2278	0.00
31/10/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	799	682	799	682	0.00
31/10/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	2179	2434	2179	2434	0.00
31/10/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	3556	3277	3556	3277	0.00
31/10/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	493	579	493	579	0.00
31/10/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	2508	2299	2508	2299	0.00
31/10/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	1309	1456	1309	1456	0.00
31/10/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	2072	2452	2072	2452	0.00
31/10/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	3478	3858	3478	3858	0.00
31/10/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	427	356	427	356	0.00
31/10/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	3172	3473	3172	3473	0.00
31/10/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	4909	5289	4909	5289	0.00
31/10/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	205	167	205	167	0.00
31/10/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	4337	4670	4337	4670	0.00
31/10/2007	R203 On 07-February-08			Bond Future	7.8800	7.9490	105.8523	105.3813	0.00
31/10/2007	R203 On 02-May-08			Bond Future	7.7900	7.8640	104.1616	103.6951	0.00
31/10/2007	R203 On 07-August-08			Bond Future	7.6800	7.7520	107.0192	106.5578	0.00
31/10/2007	R203 On 01-November-07			Bond Future	7.9800	8.0470	103.0015	102.5256	0.00
31/10/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	708	592	708	592	0.00
31/10/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	3307	3663	3307	3663	0.00
31/10/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	3805	3473	3805	3473	0.00
31/10/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	814	949	814	949	0.00
31/10/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	2102	1862	2102	1862	0.00
31/10/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	1653	1875	1653	1875	0.00
31/10/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	3322	3798	3322	3798	0.00
31/10/2007	R204 On 07-February-08			Bond Future	7.8800	7.9460	102.0364	101.5304	3,331.00
31/10/2007	R204 On 02-May-08			Bond Future	7.8000	7.8680	104.4432	103.9407	0.00
31/10/2007	R204 On 07-August-08			Bond Future	7.7000	7.7680	103.2503	102.7515	0.00
31/10/2007	R204 On 01-November-07			Bond Future	7.9700	8.0370	103.2424	102.7330	0.00
31/10/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	1240	1090	1240	1090	0.00
31/10/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	4016	4372	4016	4372	0.00
31/10/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	4069	3712	4069	3712	0.00
31/10/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	880	1026	880	1026	0.00
31/10/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1995	1739	1995	1739	0.00
31/10/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	1624	1867	1624	1867	0.00
31/10/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	3488	3997	3488	3997	0.00
31/10/2007	R206 On 07-February-08			Bond Future	7.9900	8.0640	98.2722	97.9522	0.00
31/10/2007	R206 On 02-May-08			Bond Future	7.8800	7.9510	100.5910	100.2788	0.00
31/10/2007	R206 On 07-August-08			Bond Future	7.7300	7.7970	99.5710	99.2680	0.00
31/10/2007	R206 On 01-November-07			Bond Future	8.1300	8.1950	99.3118	98.9833	0.00
31/10/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	672	571	672	571	0.00
31/10/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	1798	2017	1798	2017	0.00
31/10/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	2345	2139	2345	2139	0.00
31/10/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	713	819	713	819	0.00
31/10/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	2383	2204	2383	2204	0.00
31/10/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1208	1331	1208	1331	0.00
31/10/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	1784	2112	1784	2112	0.00
31/10/2007	R207 On 07-February-08			Bond Future	7.8600	7.9310	95.8757	95.3588	0.00
31/10/2007	R207 On 02-May-08			Bond Future	7.7900	7.8600	98.1396	97.6249	0.00
31/10/2007	R207 On 07-August-08			Bond Future	7.7000	7.7670	97.1860	96.6737	0.00
31/10/2007	R207 On 01-November-07			Bond Future	7.9500	8.0170	96.8506	96.3317	0.00
31/10/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	696	572	696	572	0.00
31/10/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	3422	3815	3422	3815	0.00
31/10/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	4201	3833	4201	3833	0.00
31/10/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	885	1032	885	1032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	3000	2652	3000	2652	0.00
31/10/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	808	972	808	972	0.00
31/10/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	3405	3924	3405	3924	0.00
31/10/2007	R209 On 07-February-08			Bond Future	7.4400	7.5440	88.3069	87.2775	6,590.00
31/10/2007	R209 On 02-May-08			Bond Future	7.3900	7.4890	87.2440	86.2056	0.00
31/10/2007	R209 On 07-August-08			Bond Future	7.3200	7.4230	89.6327	88.5834	0.00
31/10/2007	R209 On 01-November-07			Bond Future	7.5100	7.6080	85.9331	84.9143	0.00
31/10/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	698	507	698	507	0.00
31/10/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	5518	6356	5518	6356	0.00
31/10/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	5279	4588	5279	4588	0.00
31/10/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1622	1970	1622	1970	0.00
31/10/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	4590	3705	4590	3705	0.00
31/10/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	247	411	247	411	0.00
31/10/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/10/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	5494	6513	5494	6513	0.00
31/10/2007	TRT1 On 07-February-08			Index Future	264.9500	264.1110	264.9470	264.1110	0.00
31/10/2007	TRT1 On 02-May-08			Index Future	271.9700	271.1170	271.9680	271.1170	0.00
31/10/2007	TRT1 On 07-August-08			Index Future	279.7300	278.8020	279.7290	278.8020	0.00
31/10/2007	TRT1 On 01-November-07			Index Future	257.8800	257.1400	257.8840	257.1400	0.00
31/10/2007	TRT1 On 06-November-08			Index Future	285.8000	284.9660	285.7980	284.9660	400.00