



Derivatives Monthly Statistics Report

For December 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	\$ / R On 17-March-08			Currency Future	6.9700	6.8758	6.9650	6.8758	23,372.00
03/12/2007	\$ / R On 13-June-08			Currency Future	7.0900	6.9970	7.0881	6.9970	6,503.00
03/12/2007	\$ / R On 14-December-07			Currency Future	6.8500	6.7641	6.8510	6.7641	24,699.00
03/12/2007	£ / R On 17-March-08			Currency Future	14.3300	14.1382	14.3323	14.1382	0.00
03/12/2007	£ / R On 13-June-08			Currency Future	14.5300	14.3329	14.5296	14.3329	54.00
03/12/2007	£ / R On 14-December-07			Currency Future	14.1400	13.9540	14.1432	13.9540	37.00
03/12/2007	€ / R On 17-March-08			Currency Future	10.2200	10.1599	10.2229	10.1599	752.00
03/12/2007	€ / R On 13-June-08			Currency Future	10.4000	10.3341	10.3971	10.3341	107.00
03/12/2007	€ / R On 14-December-07			Currency Future	10.0500	9.9862	10.0479	9.9862	1.00
03/12/2007	ALBI On 07-February-08			Index Future	260.9700	261.0560	260.9720	261.0560	517.00
03/12/2007	ALBI On 02-May-08			Index Future	267.9800	267.9830	267.9830	267.9830	0.00
03/12/2007	ALBI On 07-August-08			Index Future	276.0100	276.0100	276.0100	276.0100	0.00
03/12/2007	ALBI On 06-November-08			Index Future	283.5800	283.5750	283.5750	283.5750	0.00
03/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	72355	73331	72355	73331	0.00
03/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	2635	2771	2635	2771	0.00
03/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	51154	51472	51154	51472	0.00
03/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	21324	21642	21324	21642	0.00
03/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	119605	119770	119605	119770	0.00
03/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	9505	9670	9505	9670	0.00
03/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	190530	190617	190530	190617	0.00
03/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	4780	4867	4780	4867	0.00
03/12/2007	CRD1 On 07-February-08			Index Future	112.0000	112.0500	112.0010	112.0500	0.00
03/12/2007	CRD1 On 02-May-08			Index Future	114.8300	114.8750	114.8250	114.8750	0.00

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03/12/2007	CRD1 On 07-August-08			Index Future	119.6700	119.6740	119.6740	119.6740	0.00
03/12/2007	CRD1 On 06-November-08			Index Future	121.2400	121.2960	121.2440	121.2960	8.00
03/12/2007	GOVI On 07-February-08			jGovi	262.2500	262.3390	262.2490	262.3390	7.00
03/12/2007	GOVI On 02-May-08			jGovi	269.3200	269.4110	269.3180	269.4110	0.00
03/12/2007	GOVI On 07-August-08			jGovi	276.6000	276.6910	276.5970	276.6910	0.00
03/12/2007	GOVI On 06-November-08			jGovi	283.8900	283.9870	283.8910	283.9870	60.00
03/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	6993	7562	6993	7562	0.00
03/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	34503	34172	34503	34172	0.00
03/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	67175	68140	67175	68140	0.00
03/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	13995	14030	13995	14030	0.00
03/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	59427	60257	59427	60257	0.00
03/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	33457	33347	33457	33347	0.00
03/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	116967	117893	116967	117893	0.00
03/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	18057	18023	18057	18023	0.00
03/12/2007	ILBI On 07-February-08			Index Future	298.3300	298.3260	298.3260	298.3260	0.00
03/12/2007	J153 On 31-August-10			jSwap	10.6000	10.5750	0.0797	0.0791	0.00
03/12/2007	J157 On 15-September-15			jSwap	9.5400	9.5190	0.0158	0.0149	0.00
03/12/2007	J186 On 21-December-26			jSwap	8.6400	8.6300	0.1087	0.1074	0.00
03/12/2007	J201 On 22-December-14			jSwap	9.6500	9.6340	0.1164	0.1155	0.00
03/12/2007	J203 On 15-September-17			jSwap	9.3100	9.2930	0.1163	0.1154	0.00
03/12/2007	J204 On 21-December-18			jSwap	9.2100	9.1960	0.1227	0.1218	0.00
03/12/2007	J207 On 15-January-20			jSwap	9.1200	9.1020	0.0836	0.0827	0.00
03/12/2007	JBAR On 21-December-05			jBar	11.0800	11.0790	11.0790	11.0790	0.00
03/12/2007	JFRA On 07-February-08			jFra	11.1900	11.1250	0.0271	0.0270	0.00
03/12/2007	JFRA On 05-February-09			jFra	10.5800	10.5110	0.0257	0.0255	0.00
03/12/2007	JFRA On 02-May-08			jFra	11.2200	11.1410	0.0289	0.0288	0.00
03/12/2007	JFRA On 07-May-09			jFra	10.2600	10.2250	0.0250	0.0249	0.00
03/12/2007	JFRA On 07-August-08			jFra	11.0800	11.0110	0.0269	0.0267	0.00
03/12/2007	JFRA On 06-August-09			jFra	10.0400	9.9860	0.0244	0.0243	0.00
03/12/2007	JFRA On 06-November-08			jFra	10.8900	10.8240	0.0264	0.0263	0.00
03/12/2007	JFRA On 05-November-09			jFra	9.8800	9.8910	0.0240	0.0241	0.00
03/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13660	13724	13660	13724	0.00
03/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4714	4946	4714	4946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22338	22336	22338	22336	0.00
03/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20942	21095	20942	21095	0.00
03/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14098	14125	14098	14125	0.00
03/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11606	11823	11606	11823	0.00
03/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17448	17465	17448	17465	0.00
03/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15440	15618	15440	15618	0.00
03/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25876	25871	25876	25871	0.00
03/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25771	25905	25771	25905	0.00
03/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19991	19998	19991	19998	0.00
03/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18442	18604	18442	18604	0.00
03/12/2007	JN02 On 07-February-08			jNote	10.6700	10.6170	0.1890	0.1882	0.00
03/12/2007	JN02 On 02-May-08			jNote	10.4900	10.4530	0.1876	0.1870	0.00
03/12/2007	JN02 On 07-August-08			jNote	10.2700	10.2500	0.1827	0.1824	0.00
03/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30311	29553	30311	29553	0.00
03/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	749	901	749	901	0.00
03/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18622	18308	18622	18308	0.00
03/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	8236	8627	8236	8627	0.00
03/12/2007	JN05 On 07-February-08			jNote	9.8100	9.7850	0.3807	0.3800	0.00
03/12/2007	JN05 On 02-May-08			jNote	9.6800	9.6550	0.3769	0.3763	0.00
03/12/2007	JN05 On 07-August-08			jNote	9.5200	9.4980	0.3712	0.3706	0.00
03/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	32007	31228	32007	31228	0.00
03/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	613	744	613	744	0.00
03/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	17414	17012	17414	17012	0.00
03/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9011	9496	9011	9496	0.00
03/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0670	0.5814	0.5810	0.00
03/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9700	0.5788	0.5785	0.00
03/12/2007	JN10 On 07-August-08			jNote	8.8700	8.8580	0.5741	0.5738	0.00
03/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	11303	10968	11303	10968	0.00
03/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6120	6678	6120	6678	0.00
03/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12969	12685	12969	12685	0.00
03/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12688	13238	12688	13238	0.00
03/12/2007	JROD On 31-January-08			jRod	10.6200	10.6600	0.0067	0.0073	0.00
03/12/2007	JROD On 29-February-08			jRod	11.0400	11.0790	0.0076	0.0082	0.00

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03/12/2007	JROD On 31-March-08			jRod	10.7700	10.7940	0.0140	0.0146	0.00
03/12/2007	JROD On 30-April-08			jRod	11.0100	11.0340	0.0148	0.0154	0.00
03/12/2007	JROD On 30-May-08			jRod	11.2000	11.2160	0.0156	0.0161	0.00
03/12/2007	JROD On 30-June-08			jRod	10.9400	10.9560	0.0217	0.0223	0.00
03/12/2007	JROD On 31-July-08			jRod	11.1100	11.1250	0.0226	0.0231	0.00
03/12/2007	JROD On 31-December-07			jRod	10.2200	10.2400	0.0059	0.0065	0.00
03/12/2007	OTH1 On 07-February-08			Index Future	255.3800	255.4240	255.3810	255.4240	0.00
03/12/2007	OTH1 On 02-May-08			Index Future	261.8200	261.8650	261.8210	261.8650	0.00
03/12/2007	OTH1 On 07-August-08			Index Future	270.1800	270.1830	270.1830	270.1830	0.00
03/12/2007	OTH1 On 06-November-08			Index Future	276.4600	276.5010	276.4560	276.5010	12.00
03/12/2007	R153 On 07-February-08			Bond Future	9.3800	9.3590	113.9437	113.9904	8,734.00
03/12/2007	R153 On 02-May-08			Bond Future	9.1400	9.1150	110.2897	110.3327	0.00
03/12/2007	R153 On 07-August-08			Bond Future	8.9000	8.8780	113.3589	113.3975	0.00
03/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	9	12	9	12	0.00
03/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2684	2640	2684	2640	0.00
03/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	612	638	612	638	0.00
03/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	903	886	903	886	0.00
03/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	501	520	501	520	0.00
03/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1273	1253	1273	1253	0.00
03/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2	3	2	3	0.00
03/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3281	3235	3281	3235	0.00
03/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	1	0	1	0.00
03/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3887	3841	3887	3841	0.00
03/12/2007	R157 On 07-February-08			Bond Future	8.4400	8.4170	133.4976	133.6278	9,138.00
03/12/2007	R157 On 02-May-08			Bond Future	8.3000	8.2810	130.1157	130.2436	0.00
03/12/2007	R157 On 07-August-08			Bond Future	8.1800	8.1600	133.6878	133.8127	2,500.00
03/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	156	183	156	183	0.00
03/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4729	4626	4729	4626	0.00
03/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2850	2948	2850	2948	0.00
03/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1586	1556	1586	1556	2,000.00
03/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2165	2237	2165	2237	0.00
03/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3295	3242	3295	3242	0.00
03/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3894	4003	3894	4003	0.00

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03/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1065	1047	1065	1047	0.00
03/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	45	56	45	56	0.00
03/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6335	6216	6335	6216	0.00
03/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	9	13	9	13	0.00
03/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8047	7920	8047	7920	0.00
03/12/2007	R186 On 07-February-08			Bond Future	8.0500	8.0310	125.0505	125.2768	0.00
03/12/2007	R186 On 02-May-08			Bond Future	7.9700	7.9500	128.2782	128.5055	0.00
03/12/2007	R186 On 07-August-08			Bond Future	7.9000	7.8810	126.4349	126.6625	0.00
03/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1025	1138	1025	1138	0.00
03/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4498	4385	4498	4385	0.00
03/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3811	3968	3811	3968	0.00
03/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3471	3401	3471	3401	0.00
03/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3970	4105	3970	4105	0.00
03/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5704	5611	5704	5611	0.00
03/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	398	461	398	461	0.00
03/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6868	6705	6868	6705	0.00
03/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	117	143	117	143	0.00
03/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9690	9490	9690	9490	0.00
03/12/2007	R196 On 07-February-08			Bond Future	10.2000	10.1580	104.3525	104.3951	0.00
03/12/2007	R196 On 02-May-08			Bond Future	9.9200	9.7780	101.8962	102.0067	0.00
03/12/2007	R196 On 07-August-08			Bond Future	9.5400	9.3120	104.7177	104.8376	0.00
03/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	6	8	6	8	0.00
03/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1425	1385	1425	1385	0.00
03/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	72	96	72	96	0.00
03/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	783	697	783	697	0.00
03/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1524	1592	1524	1592	0.00
03/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1942	1889	1942	1889	0.00
03/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2	3	2	3	0.00
03/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1669	1627	1669	1627	0.00
03/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
03/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1915	1873	1915	1873	0.00
03/12/2007	R201 On 07-February-08			Bond Future	8.5100	8.4900	102.4758	102.5790	910.00
03/12/2007	R201 On 02-May-08			Bond Future	8.3800	8.3590	105.1393	105.2407	0.00

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03/12/2007	R201 On 07-August-08			Bond Future	8.2700	8.2450	103.5868	103.6858	0.00
03/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	85	102	85	102	0.00
03/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4101	4014	4101	4014	0.00
03/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2015	2089	2015	2089	0.00
03/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1404	1377	1404	1377	0.00
03/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1510	1563	1510	1563	0.00
03/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2830	2785	2830	2785	0.00
03/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	22	28	22	28	0.00
03/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5403	5305	5403	5305	0.00
03/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	5	7	5	7	0.00
03/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6772	6671	6772	6671	0.00
03/12/2007	R203 On 07-February-08			Bond Future	8.3300	8.3060	102.8922	103.0223	0.00
03/12/2007	R203 On 02-May-08			Bond Future	8.2200	8.1990	101.3708	101.5000	0.00
03/12/2007	R203 On 07-August-08			Bond Future	8.1300	8.1050	104.1431	104.2707	0.00
03/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	76	93	76	93	0.00
03/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5636	5522	5636	5522	0.00
03/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1850	1936	1850	1936	0.00
03/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1651	1608	1651	1608	0.00
03/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	782	830	782	830	0.00
03/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3210	3130	3210	3130	0.00
03/12/2007	R204 On 07-February-08			Bond Future	8.3200	8.3010	98.8762	99.0154	3,331.00
03/12/2007	R204 On 02-May-08			Bond Future	8.2200	8.2030	101.4416	101.5802	0.00
03/12/2007	R204 On 07-August-08			Bond Future	8.1400	8.1200	100.1532	100.2906	0.00
03/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	247	284	247	284	0.00
03/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6183	6080	6183	6080	0.00
03/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1970	2063	1970	2063	0.00
03/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1784	1737	1784	1737	0.00
03/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	648	694	648	694	0.00
03/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3374	3282	3374	3282	0.00
03/12/2007	R206 On 07-February-08			Bond Future	8.5900	8.5730	95.5747	95.6633	0.00
03/12/2007	R206 On 02-May-08			Bond Future	8.4600	8.4350	98.0662	98.1528	0.00
03/12/2007	R206 On 07-August-08			Bond Future	8.3300	8.3120	96.9886	97.0726	0.00
03/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	48	58	48	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3871	3793	3871	3793	0.00
03/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	838	884	838	884	0.00
03/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1730	1690	1730	1690	0.00
03/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1000	1041	1000	1041	0.00
03/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2407	2363	2407	2363	0.00
03/12/2007	R207 On 07-February-08			Bond Future	8.2900	8.2740	92.7374	92.8793	0.00
03/12/2007	R207 On 02-May-08			Bond Future	8.2000	8.1840	95.1481	95.2897	0.00
03/12/2007	R207 On 07-August-08			Bond Future	8.1300	8.1060	94.1017	94.2426	0.00
03/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	66	81	66	81	0.00
03/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5930	5803	5930	5803	0.00
03/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2083	2178	2083	2178	0.00
03/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1758	1712	1758	1712	0.00
03/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1149	1218	1149	1218	0.00
03/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2041	1969	2041	1969	0.00
03/12/2007	R209 On 07-February-08			Bond Future	7.7300	7.7090	85.4247	85.6218	6,590.00
03/12/2007	R209 On 02-May-08			Bond Future	7.6600	7.6410	84.4657	84.6650	0.00
03/12/2007	R209 On 07-August-08			Bond Future	7.6000	7.5820	86.7547	86.9559	0.00
03/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	107	131	107	131	0.00
03/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7809	7636	7809	7636	0.00
03/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3238	3379	3238	3379	0.00
03/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2359	2301	2359	2301	0.00
03/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2266	2410	2266	2410	0.00
03/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	801	743	801	743	0.00
03/12/2007	TRT1 On 07-February-08			Index Future	259.0400	259.1260	259.0380	259.1260	0.00
03/12/2007	TRT1 On 02-May-08			Index Future	265.5700	265.6600	265.5700	265.6600	0.00
03/12/2007	TRT1 On 07-August-08			Index Future	273.9800	273.9770	273.9770	273.9770	0.00
03/12/2007	TRT1 On 06-November-08			Index Future	280.4200	280.5080	280.4150	280.5080	400.00
04/12/2007	\$ / R On 17-March-08			Currency Future	6.9700	6.9650	6.9683	6.9650	37,549.00
04/12/2007	\$ / R On 13-June-08			Currency Future	7.0900	7.0881	7.0928	7.0881	6,553.00
04/12/2007	\$ / R On 14-December-07			Currency Future	6.8500	6.8510	6.8533	6.8510	23,187.00
04/12/2007	£ / R On 17-March-08			Currency Future	14.3100	14.3323	14.3074	14.3323	0.00
04/12/2007	£ / R On 13-June-08			Currency Future	14.5100	14.5296	14.5080	14.5296	80.00
04/12/2007	£ / R On 14-December-07			Currency Future	14.1200	14.1432	14.1172	14.1432	37.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	€ / R On 17-March-08			Currency Future	10.2900	10.2229	10.2871	10.2229	752.00
04/12/2007	€ / R On 13-June-08			Currency Future	10.4700	10.3971	10.4653	10.3971	143.00
04/12/2007	€ / R On 14-December-07			Currency Future	10.1100	10.0479	10.1089	10.0479	1.00
04/12/2007	ALBI On 07-February-08			Index Future	261.4500	260.9720	261.4540	260.9720	517.00
04/12/2007	ALBI On 02-May-08			Index Future	268.6100	267.9830	268.6090	267.9830	0.00
04/12/2007	ALBI On 07-August-08			Index Future	276.7400	276.0100	276.7410	276.0100	0.00
04/12/2007	ALBI On 06-November-08			Index Future	284.4200	283.5750	284.4180	283.5750	0.00
04/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	76665	72355	76665	72355	0.00
04/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	2125	2635	2125	2635	0.00
04/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	55154	51154	55154	51154	0.00
04/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	19064	21324	19064	21324	0.00
04/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	125773	119605	125773	119605	0.00
04/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	8363	9505	8363	9505	0.00
04/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	198326	190530	198326	190530	0.00
04/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	4146	4780	4146	4780	0.00
04/12/2007	CRD1 On 07-February-08			Index Future	112.0900	112.0010	112.0930	112.0010	0.00
04/12/2007	CRD1 On 02-May-08			Index Future	114.9200	114.8250	114.9190	114.8250	0.00
04/12/2007	CRD1 On 07-August-08			Index Future	119.8600	119.6740	119.8620	119.6740	0.00
04/12/2007	CRD1 On 06-November-08			Index Future	121.3400	121.2440	121.3440	121.2440	8.00
04/12/2007	GOVI On 07-February-08			jGovi	262.6600	262.2490	262.6580	262.2490	7.00
04/12/2007	GOVI On 02-May-08			jGovi	269.7400	269.3180	269.7380	269.3180	0.00
04/12/2007	GOVI On 07-August-08			jGovi	277.0300	276.5970	277.0280	276.5970	0.00
04/12/2007	GOVI On 06-November-08			jGovi	284.3400	283.8910	284.3350	283.8910	60.00
04/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	8034	6993	8034	6993	0.00
04/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	31454	34503	31454	34503	0.00
04/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	70215	67175	70215	67175	0.00
04/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	12835	13995	12835	13995	0.00
04/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	61950	59427	61950	59427	0.00
04/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	31670	33457	31670	33457	0.00
04/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	120377	116967	120377	116967	0.00
04/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	17027	18057	17027	18057	0.00
04/12/2007	ILBI On 07-February-08			Index Future	297.9100	298.3260	297.9110	298.3260	0.00
04/12/2007	J153 On 31-August-10			jSwap	10.6300	10.5990	0.0804	0.0797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	J157 On 15-September-15			jSwap	9.5400	9.5350	0.0159	0.0158	0.00
04/12/2007	J186 On 21-December-26			jSwap	8.6000	8.6440	0.1051	0.1087	0.00
04/12/2007	J201 On 22-December-14			jSwap	9.6500	9.6490	0.1165	0.1164	0.00
04/12/2007	J203 On 15-September-17			jSwap	9.3000	9.3060	0.1161	0.1163	0.00
04/12/2007	J204 On 21-December-18			jSwap	9.2000	9.2080	0.1224	0.1227	0.00
04/12/2007	J207 On 15-January-20			jSwap	9.1100	9.1150	0.0831	0.0836	0.00
04/12/2007	JBAR On 21-December-05			jBar	11.0800	11.0790	11.0790	11.0790	0.00
04/12/2007	JFRA On 07-February-08			jFra	11.2700	11.1850	0.0273	0.0271	0.00
04/12/2007	JFRA On 05-February-09			jFra	10.6100	10.5750	0.0258	0.0257	0.00
04/12/2007	JFRA On 02-May-08			jFra	11.2700	11.2160	0.0291	0.0289	0.00
04/12/2007	JFRA On 07-May-09			jFra	10.3100	10.2620	0.0251	0.0250	0.00
04/12/2007	JFRA On 07-August-08			jFra	11.1400	11.0780	0.0270	0.0269	0.00
04/12/2007	JFRA On 06-August-09			jFra	10.0600	10.0430	0.0245	0.0244	0.00
04/12/2007	JFRA On 06-November-08			jFra	10.9200	10.8880	0.0265	0.0264	0.00
04/12/2007	JFRA On 05-November-09			jFra	9.9100	9.8750	0.0241	0.0240	0.00
04/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13737	13660	13737	13660	0.00
04/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4587	4714	4587	4714	0.00
04/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22360	22338	22360	22338	0.00
04/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20869	20942	20869	20942	0.00
04/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14133	14098	14133	14098	0.00
04/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11494	11606	11494	11606	0.00
04/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17491	17448	17491	17448	0.00
04/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15334	15440	15334	15440	0.00
04/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25877	25876	25877	25876	0.00
04/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25726	25771	25726	25771	0.00
04/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	20002	19991	20002	19991	0.00
04/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18376	18442	18376	18442	0.00
04/12/2007	JN02 On 07-February-08			jNote	10.7200	10.6690	0.1897	0.1890	0.00
04/12/2007	JN02 On 02-May-08			jNote	10.5300	10.4930	0.1882	0.1876	0.00
04/12/2007	JN02 On 07-August-08			jNote	10.3000	10.2730	0.1831	0.1827	0.00
04/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	31038	30311	31038	30311	0.00
04/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	664	749	664	749	0.00
04/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18969	18622	18969	18622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	7965	8236	7965	8236	0.00
04/12/2007	JN05 On 07-February-08			jNote	9.8100	9.8090	0.3804	0.3807	0.00
04/12/2007	JN05 On 02-May-08			jNote	9.6700	9.6780	0.3765	0.3769	0.00
04/12/2007	JN05 On 07-August-08			jNote	9.5100	9.5180	0.3707	0.3712	0.00
04/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	31831	32007	31831	32007	0.00
04/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	604	613	604	613	0.00
04/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	17139	17414	17139	17414	0.00
04/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9130	9011	9130	9011	0.00
04/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0810	0.5812	0.5814	0.00
04/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9830	0.5786	0.5788	0.00
04/12/2007	JN10 On 07-August-08			jNote	8.8600	8.8680	0.5738	0.5741	0.00
04/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	11164	11303	11164	11303	0.00
04/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6110	6120	6110	6120	0.00
04/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12733	12969	12733	12969	0.00
04/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12842	12688	12842	12688	0.00
04/12/2007	JROD On 31-January-08			jRod	10.6000	10.6210	0.0067	0.0067	0.00
04/12/2007	JROD On 29-February-08			jRod	11.0200	11.0360	0.0076	0.0076	0.00
04/12/2007	JROD On 31-March-08			jRod	10.7700	10.7740	0.0140	0.0140	0.00
04/12/2007	JROD On 30-April-08			jRod	11.0300	11.0140	0.0149	0.0148	0.00
04/12/2007	JROD On 30-May-08			jRod	11.2200	11.1970	0.0157	0.0156	0.00
04/12/2007	JROD On 30-June-08			jRod	10.9700	10.9420	0.0219	0.0217	0.00
04/12/2007	JROD On 31-July-08			jRod	11.1500	11.1090	0.0228	0.0226	0.00
04/12/2007	JROD On 31-December-07			jRod	10.2100	10.2180	0.0059	0.0059	0.00
04/12/2007	OTH1 On 07-February-08			Index Future	256.3000	255.3810	256.2970	255.3810	0.00
04/12/2007	OTH1 On 02-May-08			Index Future	262.7600	261.8210	262.7600	261.8210	0.00
04/12/2007	OTH1 On 07-August-08			Index Future	271.3400	270.1830	271.3390	270.1830	0.00
04/12/2007	OTH1 On 06-November-08			Index Future	277.4500	276.4560	277.4500	276.4560	12.00
04/12/2007	R153 On 07-February-08			Bond Future	9.3900	9.3790	113.9204	113.9437	8,734.00
04/12/2007	R153 On 02-May-08			Bond Future	9.1500	9.1350	110.2682	110.2897	0.00
04/12/2007	R153 On 07-August-08			Bond Future	8.9100	8.8980	113.3396	113.3589	0.00
04/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	8	9	8	9	0.00
04/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2707	2684	2707	2684	0.00
04/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	600	612	600	612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	912	903	912	903	0.00
04/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	493	501	493	501	0.00
04/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1283	1273	1283	1273	0.00
04/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2	2	2	2	0.00
04/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3304	3281	3304	3281	0.00
04/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3910	3887	3910	3887	0.00
04/12/2007	R157 On 07-February-08			Bond Future	8.4200	8.4370	133.6278	133.4976	9,138.00
04/12/2007	R157 On 02-May-08			Bond Future	8.2800	8.3010	130.2436	130.1157	0.00
04/12/2007	R157 On 07-August-08			Bond Future	8.1600	8.1800	133.8127	133.6878	2,500.00
04/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	164	156	164	156	0.00
04/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4607	4729	4607	4729	0.00
04/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2920	2850	2920	2850	0.00
04/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1529	1586	1529	1586	2,000.00
04/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2216	2165	2216	2165	0.00
04/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3221	3295	3221	3295	0.00
04/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3978	3894	3978	3894	0.00
04/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1022	1065	1022	1065	0.00
04/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	47	45	47	45	0.00
04/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6208	6335	6208	6335	0.00
04/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	10	9	10	9	0.00
04/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7917	8047	7917	8047	0.00
04/12/2007	R186 On 07-February-08			Bond Future	7.9700	8.0510	125.9594	125.0505	0.00
04/12/2007	R186 On 02-May-08			Bond Future	7.8900	7.9700	129.1911	128.2782	0.00
04/12/2007	R186 On 07-August-08			Bond Future	7.8200	7.9010	127.3492	126.4349	0.00
04/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1295	1025	1295	1025	0.00
04/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3859	4498	3859	4498	0.00
04/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4300	3811	4300	3811	0.00
04/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3047	3471	3047	3471	0.00
04/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4396	3970	4396	3970	0.00
04/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5216	5704	5216	5704	0.00
04/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	531	398	531	398	0.00
04/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6092	6868	6092	6868	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	166	117	166	117	0.00
04/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8830	9690	8830	9690	0.00
04/12/2007	R196 On 07-February-08			Bond Future	10.1600	10.2020	104.3912	104.3525	0.00
04/12/2007	R196 On 02-May-08			Bond Future	9.8800	9.9220	101.9291	101.8962	0.00
04/12/2007	R196 On 07-August-08			Bond Future	9.4900	9.5390	104.7430	104.7177	0.00
04/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	7	6	7	6	0.00
04/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1387	1425	1387	1425	0.00
04/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	78	72	78	72	0.00
04/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	756	783	756	783	0.00
04/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1533	1524	1533	1524	0.00
04/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1925	1942	1925	1942	0.00
04/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3	2	3	2	0.00
04/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1630	1669	1630	1669	0.00
04/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
04/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1877	1915	1877	1915	0.00
04/12/2007	R201 On 07-February-08			Bond Future	8.4900	8.5100	102.5790	102.4758	0.00
04/12/2007	R201 On 02-May-08			Bond Future	8.3600	8.3790	105.2407	105.1393	0.00
04/12/2007	R201 On 07-August-08			Bond Future	8.2500	8.2650	103.6858	103.5868	0.00
04/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	90	85	90	85	0.00
04/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4003	4101	4003	4101	0.00
04/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2067	2015	2067	2015	0.00
04/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1355	1404	1355	1404	0.00
04/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1547	1510	1547	1510	0.00
04/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2768	2830	2768	2830	0.00
04/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	24	22	24	22	0.00
04/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5301	5403	5301	5403	0.00
04/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6	5	6	5	0.00
04/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6670	6772	6670	6772	0.00
04/12/2007	R203 On 07-February-08			Bond Future	8.2900	8.3260	103.1525	102.8922	0.00
04/12/2007	R203 On 02-May-08			Bond Future	8.1800	8.2190	101.6293	101.3708	0.00
04/12/2007	R203 On 07-August-08			Bond Future	8.0900	8.1250	104.3985	104.1431	0.00
04/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	88	76	88	76	0.00
04/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5388	5636	5388	5636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1984	1850	1984	1850	0.00
04/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1526	1651	1526	1651	0.00
04/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	857	782	857	782	0.00
04/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3030	3210	3030	3210	0.00
04/12/2007	R204 On 07-February-08			Bond Future	8.2700	8.3210	99.2247	98.8762	3,331.00
04/12/2007	R204 On 02-May-08			Bond Future	8.1700	8.2230	101.7886	101.4416	0.00
04/12/2007	R204 On 07-August-08			Bond Future	8.0900	8.1400	100.4973	100.1532	0.00
04/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	281	247	281	247	0.00
04/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5868	6183	5868	6183	0.00
04/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2152	1970	2152	1970	0.00
04/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1618	1784	1618	1784	0.00
04/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	741	648	741	648	0.00
04/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3123	3374	3123	3374	0.00
04/12/2007	R206 On 07-February-08			Bond Future	8.5700	8.5930	95.6633	95.5747	0.00
04/12/2007	R206 On 02-May-08			Bond Future	8.4400	8.4550	98.1528	98.0662	0.00
04/12/2007	R206 On 07-August-08			Bond Future	8.3100	8.3320	97.0726	96.9886	0.00
04/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	51	48	51	48	0.00
04/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3785	3871	3785	3871	0.00
04/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	868	838	868	838	0.00
04/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1674	1730	1674	1730	0.00
04/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1028	1000	1028	1000	0.00
04/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2351	2407	2351	2407	0.00
04/12/2007	R207 On 07-February-08			Bond Future	8.2300	8.2940	93.1640	92.7374	0.00
04/12/2007	R207 On 02-May-08			Bond Future	8.1400	8.2040	95.5739	95.1481	0.00
04/12/2007	R207 On 07-August-08			Bond Future	8.0700	8.1260	94.5252	94.1017	0.00
04/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	86	66	86	66	0.00
04/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5523	5930	5523	5930	0.00
04/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2312	2083	2312	2083	0.00
04/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1562	1758	1562	1758	0.00
04/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1332	1149	1332	1149	0.00
04/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1800	2041	1800	2041	0.00
04/12/2007	R209 On 07-February-08			Bond Future	7.6400	7.7290	86.3178	85.4247	6,590.00
04/12/2007	R209 On 02-May-08			Bond Future	7.5700	7.6610	85.3690	84.4657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2007	R209 On 07-August-08			Bond Future	7.5100	7.6020	87.6664	86.7547	0.00
04/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	162	107	162	107	0.00
04/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6972	7809	6972	7809	0.00
04/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3763	3238	3763	3238	0.00
04/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1982	2359	1982	2359	0.00
04/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2913	2266	2913	2266	0.00
04/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	536	801	536	801	0.00
04/12/2007	TRT1 On 07-February-08			Index Future	259.4600	259.0380	259.4550	259.0380	0.00
04/12/2007	TRT1 On 02-May-08			Index Future	266.0000	265.5700	265.9970	265.5700	0.00
04/12/2007	TRT1 On 07-August-08			Index Future	274.6400	273.9770	274.6430	273.9770	0.00
04/12/2007	TRT1 On 06-November-08			Index Future	280.8700	280.4150	280.8690	280.4150	400.00
05/12/2007	\$ / R On 17-March-08			Currency Future	6.9200	6.9683	6.9174	6.9683	37,580.00
05/12/2007	\$ / R On 13-June-08			Currency Future	7.0400	7.0928	7.0402	7.0928	6,553.00
05/12/2007	\$ / R On 14-December-07			Currency Future	6.8000	6.8533	6.8041	6.8533	23,171.00
05/12/2007	£ / R On 17-March-08			Currency Future	14.0000	14.3074	13.9998	14.3074	0.00
05/12/2007	£ / R On 13-June-08			Currency Future	14.2000	14.5080	14.1979	14.5080	143.00
05/12/2007	£ / R On 14-December-07			Currency Future	13.8100	14.1172	13.8148	14.1172	37.00
05/12/2007	€ / R On 17-March-08			Currency Future	10.1500	10.2871	10.1534	10.2871	752.00
05/12/2007	€ / R On 13-June-08			Currency Future	10.3300	10.4653	10.3294	10.4653	231.00
05/12/2007	€ / R On 14-December-07			Currency Future	9.9800	10.1089	9.9794	10.1089	1.00
05/12/2007	ALBI On 07-February-08			Index Future	262.5400	261.4540	262.5370	261.4540	517.00
05/12/2007	ALBI On 02-May-08			Index Future	269.6200	268.6090	269.6150	268.6090	0.00
05/12/2007	ALBI On 07-August-08			Index Future	277.7500	276.7410	277.7470	276.7410	0.00
05/12/2007	ALBI On 06-November-08			Index Future	285.4000	284.4180	285.4030	284.4180	0.00
05/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	86690	76665	86690	76665	0.00
05/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1320	2125	1320	2125	0.00
05/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	61998	55154	61998	55154	0.00
05/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15848	19064	15848	19064	0.00
05/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	134461	125773	134461	125773	0.00
05/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6991	8363	6991	8363	0.00
05/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	207531	198326	207531	198326	0.00
05/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3501	4146	3501	4146	0.00
05/12/2007	CRD1 On 07-February-08			Index Future	112.3400	112.0930	112.3380	112.0930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	CRD1 On 02-May-08			Index Future	115.1700	114.9190	115.1700	114.9190	0.00
05/12/2007	CRD1 On 07-August-08			Index Future	120.2000	119.8620	120.1950	119.8620	0.00
05/12/2007	CRD1 On 06-November-08			Index Future	121.6100	121.3440	121.6120	121.3440	8.00
05/12/2007	GOVI On 07-February-08			jGovi	263.6600	262.6580	263.6590	262.6580	7.00
05/12/2007	GOVI On 02-May-08			jGovi	270.7700	269.7380	270.7660	269.7380	0.00
05/12/2007	GOVI On 07-August-08			jGovi	278.0900	277.0280	278.0870	277.0280	0.00
05/12/2007	GOVI On 06-November-08			jGovi	285.4300	284.3350	285.4260	284.3350	60.00
05/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	11298	8034	11298	8034	0.00
05/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	24708	31454	24708	31454	0.00
05/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	78069	70215	78069	70215	0.00
05/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	10409	12835	10409	12835	0.00
05/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	68544	61950	68544	61950	0.00
05/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	27674	31670	27674	31670	0.00
05/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	129023	120377	129023	120377	0.00
05/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	14763	17027	14763	17027	0.00
05/12/2007	ILBI On 07-February-08			Index Future	297.9600	297.9110	297.9560	297.9110	0.00
05/12/2007	J153 On 31-August-10			jSwap	10.5300	10.6270	0.0781	0.0804	0.00
05/12/2007	J157 On 15-September-15			jSwap	9.4400	9.5370	0.0108	0.0159	0.00
05/12/2007	J186 On 21-December-26			jSwap	8.5000	8.6040	0.0957	0.1051	0.00
05/12/2007	J201 On 22-December-14			jSwap	9.5600	9.6510	0.1118	0.1165	0.00
05/12/2007	J203 On 15-September-17			jSwap	9.2100	9.3030	0.1107	0.1161	0.00
05/12/2007	J204 On 21-December-18			jSwap	9.1100	9.2040	0.1164	0.1224	0.00
05/12/2007	J207 On 15-January-20			jSwap	9.0200	9.1080	0.0765	0.0831	0.00
05/12/2007	JBAR On 21-December-05			jBar	11.1300	11.0790	11.1250	11.0790	0.00
05/12/2007	JFRA On 07-February-08			jFra	11.2200	11.2660	0.0272	0.0273	0.00
05/12/2007	JFRA On 05-February-09			jFra	10.4900	10.6140	0.0255	0.0258	0.00
05/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2740	0.0290	0.0291	0.00
05/12/2007	JFRA On 07-May-09			jFra	10.1700	10.3090	0.0247	0.0251	0.00
05/12/2007	JFRA On 07-August-08			jFra	11.0700	11.1390	0.0269	0.0270	0.00
05/12/2007	JFRA On 06-August-09			jFra	9.9500	10.0620	0.0242	0.0245	0.00
05/12/2007	JFRA On 06-November-08			jFra	10.8600	10.9200	0.0263	0.0265	0.00
05/12/2007	JFRA On 05-November-09			jFra	9.7300	9.9060	0.0237	0.0241	0.00
05/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13599	13737	13599	13737	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4568	4587	4568	4587	0.00
05/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22185	22360	22185	22360	0.00
05/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20995	20869	20995	20869	0.00
05/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	14034	14133	14034	14133	0.00
05/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11502	11494	11502	11494	0.00
05/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17371	17491	17371	17491	0.00
05/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15384	15334	15384	15334	0.00
05/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25722	25877	25722	25877	0.00
05/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25846	25726	25846	25726	0.00
05/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19895	20002	19895	20002	0.00
05/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18424	18376	18424	18376	0.00
05/12/2007	JN02 On 07-February-08			jNote	10.6200	10.7160	0.1882	0.1897	0.00
05/12/2007	JN02 On 02-May-08			jNote	10.4200	10.5280	0.1864	0.1882	0.00
05/12/2007	JN02 On 07-August-08			jNote	10.1800	10.3010	0.1811	0.1831	0.00
05/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	29476	31038	29476	31038	0.00
05/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	772	664	772	664	0.00
05/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17719	18969	17719	18969	0.00
05/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	8674	7965	8674	7965	0.00
05/12/2007	JN05 On 07-February-08			jNote	9.7000	9.8050	0.3773	0.3804	0.00
05/12/2007	JN05 On 02-May-08			jNote	9.5600	9.6680	0.3733	0.3765	0.00
05/12/2007	JN05 On 07-August-08			jNote	9.4000	9.5050	0.3674	0.3707	0.00
05/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28159	31831	28159	31831	0.00
05/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	901	604	901	604	0.00
05/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14758	17139	14758	17139	0.00
05/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	10870	9130	10870	9130	0.00
05/12/2007	JN10 On 07-February-08			jNote	8.9800	9.0790	0.5775	0.5812	0.00
05/12/2007	JN10 On 02-May-08			jNote	8.8800	8.9770	0.5747	0.5786	0.00
05/12/2007	JN10 On 07-August-08			jNote	8.7600	8.8600	0.5698	0.5738	0.00
05/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	7851	11164	7851	11164	0.00
05/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	8883	6110	8883	6110	0.00
05/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	9842	12733	9842	12733	0.00
05/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	16234	12842	16234	12842	0.00
05/12/2007	JROD On 31-January-08			jRod	10.6200	10.6040	0.0067	0.0067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	JROD On 29-February-08			jRod	11.0500	11.0200	0.0076	0.0076	0.00
05/12/2007	JROD On 31-March-08			jRod	10.7900	10.7740	0.0141	0.0140	0.00
05/12/2007	JROD On 30-April-08			jRod	11.0400	11.0270	0.0149	0.0149	0.00
05/12/2007	JROD On 30-May-08			jRod	11.2200	11.2240	0.0157	0.0157	0.00
05/12/2007	JROD On 30-June-08			jRod	10.9700	10.9700	0.0219	0.0219	0.00
05/12/2007	JROD On 31-July-08			jRod	11.1400	11.1450	0.0228	0.0228	0.00
05/12/2007	JROD On 31-December-07			jRod	10.2100	10.2090	0.0059	0.0059	0.00
05/12/2007	OTH1 On 07-February-08			Index Future	257.8800	256.2970	257.8760	256.2970	0.00
05/12/2007	OTH1 On 02-May-08			Index Future	264.3800	262.7600	264.3780	262.7600	0.00
05/12/2007	OTH1 On 07-August-08			Index Future	272.8600	271.3390	272.8580	271.3390	0.00
05/12/2007	OTH1 On 06-November-08			Index Future	279.1700	277.4500	279.1650	277.4500	12.00
05/12/2007	R153 On 07-February-08			Bond Future	9.2900	9.3890	114.1539	113.9204	8,734.00
05/12/2007	R153 On 02-May-08			Bond Future	9.0500	9.1450	110.4835	110.2682	0.00
05/12/2007	R153 On 07-August-08			Bond Future	8.8100	8.9080	113.5327	113.3396	0.00
05/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	13	8	13	8	0.00
05/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2478	2707	2478	2707	0.00
05/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	696	600	696	600	0.00
05/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	793	912	793	912	0.00
05/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	563	493	563	493	0.00
05/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1161	1283	1161	1283	0.00
05/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3	2	3	2	0.00
05/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3071	3304	3071	3304	0.00
05/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	0	1	0	0.00
05/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3677	3910	3677	3910	0.00
05/12/2007	R157 On 07-February-08			Bond Future	8.3300	8.4170	134.2156	133.6278	9,138.00
05/12/2007	R157 On 02-May-08			Bond Future	8.1900	8.2810	130.8215	130.2436	0.00
05/12/2007	R157 On 07-August-08			Bond Future	8.0700	8.1600	134.3769	133.8127	2,500.00
05/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	228	164	228	164	0.00
05/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4083	4607	4083	4607	0.00
05/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3278	2920	3278	2920	0.00
05/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1308	1529	1308	1529	2,000.00
05/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2474	2216	2474	2216	0.00
05/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2915	3221	2915	3221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4394	3978	4394	3978	0.00
05/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	859	1022	859	1022	0.00
05/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	70	47	70	47	0.00
05/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5643	6208	5643	6208	0.00
05/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16	10	16	10	0.00
05/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7335	7917	7335	7917	0.00
05/12/2007	R186 On 07-February-08			Bond Future	7.8800	7.9710	126.9941	125.9594	0.00
05/12/2007	R186 On 02-May-08			Bond Future	7.8000	7.8900	130.2303	129.1911	0.00
05/12/2007	R186 On 07-August-08			Bond Future	7.7300	7.8210	128.3897	127.3492	0.00
05/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1664	1295	1664	1295	0.00
05/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3193	3859	3193	3859	0.00
05/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4902	4300	4902	4300	0.00
05/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2610	3047	2610	3047	0.00
05/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4916	4396	4916	4396	0.00
05/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4695	5216	4695	5216	0.00
05/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	725	531	725	531	0.00
05/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5251	6092	5251	6092	0.00
05/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	243	166	243	166	0.00
05/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	7873	8830	7873	8830	0.00
05/12/2007	R196 On 07-February-08			Bond Future	10.0600	10.1620	104.4948	104.3912	0.00
05/12/2007	R196 On 02-May-08			Bond Future	9.7700	9.8790	102.0136	101.9291	0.00
05/12/2007	R196 On 07-August-08			Bond Future	9.3700	9.4910	104.8095	104.7430	0.00
05/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	10	7	10	7	0.00
05/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1286	1387	1286	1387	0.00
05/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	94	78	94	78	0.00
05/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	687	756	687	756	0.00
05/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1561	1533	1561	1533	0.00
05/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1887	1925	1887	1925	0.00
05/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4	3	4	3	0.00
05/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1528	1630	1528	1630	0.00
05/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
05/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1774	1877	1774	1877	0.00
05/12/2007	R201 On 07-February-08			Bond Future	8.3900	8.4900	103.0969	102.5790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	R201 On 02-May-08			Bond Future	8.2600	8.3590	105.7494	105.2407	0.00
05/12/2007	R201 On 07-August-08			Bond Future	8.1500	8.2450	104.1822	103.6858	0.00
05/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	133	90	133	90	0.00
05/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3528	4003	3528	4003	0.00
05/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2366	2067	2366	2067	0.00
05/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1145	1355	1145	1355	0.00
05/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1759	1547	1759	1547	0.00
05/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2485	2768	2485	2768	0.00
05/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	38	24	38	24	0.00
05/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4797	5301	4797	5301	0.00
05/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	10	6	10	6	0.00
05/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6156	6670	6156	6670	0.00
05/12/2007	R203 On 07-February-08			Bond Future	8.2000	8.2860	103.7415	103.1525	0.00
05/12/2007	R203 On 02-May-08			Bond Future	8.0900	8.1790	102.2140	101.6293	0.00
05/12/2007	R203 On 07-August-08			Bond Future	8.0000	8.0850	104.9763	104.3985	0.00
05/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	128	88	128	88	0.00
05/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4838	5388	4838	5388	0.00
05/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2315	1984	2315	1984	0.00
05/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1272	1526	1272	1526	0.00
05/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1050	857	1050	857	0.00
05/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2645	3030	2645	3030	0.00
05/12/2007	R204 On 07-February-08			Bond Future	8.1900	8.2710	99.7857	99.2247	3,331.00
05/12/2007	R204 On 02-May-08			Bond Future	8.0900	8.1730	102.3472	101.7886	0.00
05/12/2007	R204 On 07-August-08			Bond Future	8.0100	8.0900	101.0512	100.4973	0.00
05/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	350	281	350	281	0.00
05/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5376	5868	5376	5868	0.00
05/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2468	2152	2468	2152	0.00
05/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1376	1618	1376	1618	0.00
05/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	912	741	912	741	0.00
05/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2741	3123	2741	3123	0.00
05/12/2007	R206 On 07-February-08			Bond Future	8.4600	8.5730	96.1523	95.6633	0.00
05/12/2007	R206 On 02-May-08			Bond Future	8.3300	8.4350	98.6310	98.1528	0.00
05/12/2007	R206 On 07-August-08			Bond Future	8.2000	8.3120	97.5365	97.0726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	81	51	81	51	0.00
05/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3326	3785	3326	3785	0.00
05/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1071	868	1071	868	0.00
05/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1399	1674	1399	1674	0.00
05/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1211	1028	1211	1028	0.00
05/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2070	2351	2070	2351	0.00
05/12/2007	R207 On 07-February-08			Bond Future	8.1300	8.2340	93.8808	93.1640	0.00
05/12/2007	R207 On 02-May-08			Bond Future	8.0400	8.1440	96.2894	95.5739	0.00
05/12/2007	R207 On 07-August-08			Bond Future	7.9700	8.0660	95.2366	94.5252	0.00
05/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	135	86	135	86	0.00
05/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4855	5523	4855	5523	0.00
05/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2736	2312	2736	2312	0.00
05/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1270	1562	1270	1562	0.00
05/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1682	1332	1682	1332	0.00
05/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1439	1800	1439	1800	0.00
05/12/2007	R209 On 07-February-08			Bond Future	7.5400	7.6390	87.3285	86.3178	6,590.00
05/12/2007	R209 On 02-May-08			Bond Future	7.4700	7.5710	86.3911	85.3690	0.00
05/12/2007	R209 On 07-August-08			Bond Future	7.4100	7.5120	88.6979	87.6664	0.00
05/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	254	162	254	162	0.00
05/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6053	6972	6053	6972	0.00
05/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4412	3763	4412	3763	0.00
05/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1609	1982	1609	1982	0.00
05/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3733	2913	3733	2913	0.00
05/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	324	536	324	536	0.00
05/12/2007	TRT1 On 07-February-08			Index Future	260.4600	259.4550	260.4590	259.4550	0.00
05/12/2007	TRT1 On 02-May-08			Index Future	267.0300	265.9970	267.0260	265.9970	0.00
05/12/2007	TRT1 On 07-August-08			Index Future	275.5700	274.6430	275.5710	274.6430	0.00
05/12/2007	TRT1 On 06-November-08			Index Future	281.9600	280.8690	281.9610	280.8690	400.00
06/12/2007	\$ / R On 17-March-08			Currency Future	6.8600	6.9174	6.8641	6.9174	37,742.00
06/12/2007	\$ / R On 13-June-08			Currency Future	6.9800	7.0402	6.9848	7.0402	6,723.00
06/12/2007	\$ / R On 14-December-07			Currency Future	6.7500	6.8041	6.7528	6.8041	23,190.00
06/12/2007	£ / R On 17-March-08			Currency Future	13.8700	13.9998	13.8663	13.9998	0.00
06/12/2007	£ / R On 13-June-08			Currency Future	14.0600	14.1979	14.0587	14.1979	143.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	£ / R On 14-December-07			Currency Future	13.6800	13.8148	13.6848	13.8148	37.00
06/12/2007	€ / R On 17-March-08			Currency Future	10.0500	10.1534	10.0473	10.1534	752.00
06/12/2007	€ / R On 13-June-08			Currency Future	10.2200	10.3294	10.2196	10.3294	231.00
06/12/2007	€ / R On 14-December-07			Currency Future	9.8800	9.9794	9.8769	9.9794	1.00
06/12/2007	ALBI On 07-February-08			Index Future	262.7800	262.5370	262.7810	262.5370	517.00
06/12/2007	ALBI On 02-May-08			Index Future	269.8500	269.6150	269.8530	269.6150	0.00
06/12/2007	ALBI On 07-August-08			Index Future	277.9500	277.7470	277.9540	277.7470	0.00
06/12/2007	ALBI On 06-November-08			Index Future	285.5700	285.4030	285.5720	285.4030	0.00
06/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	88955	86690	88955	86690	0.00
06/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1145	1320	1145	1320	0.00
06/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	63604	61998	63604	61998	0.00
06/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15074	15848	15074	15848	0.00
06/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	136237	134461	136237	134461	0.00
06/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6697	6991	6697	6991	0.00
06/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	209100	207531	209100	207531	0.00
06/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3380	3501	3380	3501	0.00
06/12/2007	CRD1 On 07-February-08			Index Future	112.6600	112.3380	112.6620	112.3380	0.00
06/12/2007	CRD1 On 02-May-08			Index Future	115.5000	115.1700	115.5030	115.1700	0.00
06/12/2007	CRD1 On 07-August-08			Index Future	120.4000	120.1950	120.4040	120.1950	0.00
06/12/2007	CRD1 On 06-November-08			Index Future	121.9600	121.6120	121.9640	121.6120	8.00
06/12/2007	GOVI On 07-February-08			jGovi	263.9900	263.6590	263.9860	263.6590	7.00
06/12/2007	GOVI On 02-May-08			jGovi	271.1000	270.7660	271.1020	270.7660	0.00
06/12/2007	GOVI On 07-August-08			jGovi	278.4300	278.0870	278.4320	278.0870	0.00
06/12/2007	GOVI On 06-November-08			jGovi	285.7800	285.4260	285.7810	285.4260	60.00
06/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	12460	11298	12460	11298	0.00
06/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	22600	24708	22600	24708	0.00
06/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	80663	78069	80663	78069	0.00
06/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	9643	10409	9643	10409	0.00
06/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	70716	68544	70716	68544	0.00
06/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	26396	27674	26396	27674	0.00
06/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	131854	129023	131854	129023	0.00
06/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	14044	14763	14044	14763	0.00
06/12/2007	ILBI On 07-February-08			Index Future	300.1200	297.9560	300.1170	297.9560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	J153 On 31-August-10			jSwap	10.4300	10.5340	0.0755	0.0781	0.00
06/12/2007	J157 On 15-September-15			jSwap	9.3500	9.4440	0.0058	0.0108	0.00
06/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4980	0.0897	0.0957	0.00
06/12/2007	J201 On 22-December-14			jSwap	9.4700	9.5590	0.1074	0.1118	0.00
06/12/2007	J203 On 15-September-17			jSwap	9.1300	9.2130	0.1056	0.1107	0.00
06/12/2007	J204 On 21-December-18			jSwap	9.0300	9.1140	0.1109	0.1164	0.00
06/12/2007	J207 On 15-January-20			jSwap	8.9300	9.0150	0.0706	0.0765	0.00
06/12/2007	JBAR On 21-December-05			jBar	11.1300	11.1250	11.1250	11.1250	0.00
06/12/2007	JFRA On 07-February-08			jFra	11.1900	11.2170	0.0271	0.0272	0.00
06/12/2007	JFRA On 05-February-09			jFra	10.3800	10.4900	0.0252	0.0255	0.00
06/12/2007	JFRA On 02-May-08			jFra	11.1800	11.2320	0.0288	0.0290	0.00
06/12/2007	JFRA On 07-May-09			jFra	10.0600	10.1650	0.0245	0.0247	0.00
06/12/2007	JFRA On 07-August-08			jFra	11.0100	11.0690	0.0267	0.0269	0.00
06/12/2007	JFRA On 06-August-09			jFra	9.7400	9.9490	0.0237	0.0242	0.00
06/12/2007	JFRA On 06-November-08			jFra	10.7200	10.8560	0.0260	0.0263	0.00
06/12/2007	JFRA On 05-November-09			jFra	9.5400	9.7290	0.0232	0.0237	0.00
06/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13488	13599	13488	13599	0.00
06/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4534	4568	4534	4568	0.00
06/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22032	22185	22032	22185	0.00
06/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21099	20995	21099	20995	0.00
06/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13919	14034	13919	14034	0.00
06/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11525	11502	11525	11502	0.00
06/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17264	17371	17264	17371	0.00
06/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15422	15384	15422	15384	0.00
06/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25450	25722	25450	25722	0.00
06/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26092	25846	26092	25846	0.00
06/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19704	19895	19704	19895	0.00
06/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18558	18424	18558	18424	0.00
06/12/2007	JN02 On 07-February-08			jNote	10.5100	10.6200	0.1864	0.1882	0.00
06/12/2007	JN02 On 02-May-08			jNote	10.2900	10.4180	0.1842	0.1864	0.00
06/12/2007	JN02 On 07-August-08			jNote	10.0300	10.1750	0.1787	0.1811	0.00
06/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27719	29476	27719	29476	0.00
06/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	918	772	918	772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16283	17719	16283	17719	0.00
06/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9595	8674	9595	8674	0.00
06/12/2007	JN05 On 07-February-08			jNote	9.5800	9.7010	0.3737	0.3773	0.00
06/12/2007	JN05 On 02-May-08			jNote	9.4400	9.5620	0.3696	0.3733	0.00
06/12/2007	JN05 On 07-August-08			jNote	9.2700	9.3950	0.3636	0.3674	0.00
06/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24122	28159	24122	28159	0.00
06/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1390	901	1390	901	0.00
06/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	12252	14758	12252	14758	0.00
06/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13172	10870	13172	10870	0.00
06/12/2007	JN10 On 07-February-08			jNote	8.8900	8.9840	0.5743	0.5775	0.00
06/12/2007	JN10 On 02-May-08			jNote	8.7900	8.8800	0.5714	0.5747	0.00
06/12/2007	JN10 On 07-August-08			jNote	8.6700	8.7600	0.5663	0.5698	0.00
06/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5336	7851	5336	7851	0.00
06/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12184	8883	12184	8883	0.00
06/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7523	9842	7523	9842	0.00
06/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19931	16234	19931	16234	0.00
06/12/2007	JROD On 31-January-08			jRod	10.6000	10.6180	0.0067	0.0067	0.00
06/12/2007	JROD On 29-February-08			jRod	11.0300	11.0490	0.0076	0.0076	0.00
06/12/2007	JROD On 31-March-08			jRod	10.7800	10.7890	0.0141	0.0141	0.00
06/12/2007	JROD On 30-April-08			jRod	11.0300	11.0360	0.0149	0.0149	0.00
06/12/2007	JROD On 30-May-08			jRod	11.2200	11.2240	0.0157	0.0157	0.00
06/12/2007	JROD On 30-June-08			jRod	10.9600	10.9650	0.0219	0.0219	0.00
06/12/2007	JROD On 31-July-08			jRod	11.1300	11.1400	0.0228	0.0228	0.00
06/12/2007	JROD On 31-December-07			jRod	10.2000	10.2080	0.0059	0.0059	0.00
06/12/2007	OTH1 On 07-February-08			Index Future	257.6300	257.8760	257.6290	257.8760	0.00
06/12/2007	OTH1 On 02-May-08			Index Future	264.1200	264.3780	264.1240	264.3780	0.00
06/12/2007	OTH1 On 07-August-08			Index Future	272.6900	272.8580	272.6920	272.8580	0.00
06/12/2007	OTH1 On 06-November-08			Index Future	278.9000	279.1650	278.8990	279.1650	12.00
06/12/2007	R153 On 07-February-08			Bond Future	9.1900	9.2890	114.3880	114.1539	8,404.00
06/12/2007	R153 On 02-May-08			Bond Future	8.9500	9.0450	110.6993	110.4835	0.00
06/12/2007	R153 On 07-August-08			Bond Future	8.7100	8.8080	113.7263	113.5327	0.00
06/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	20	13	20	13	0.00
06/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2251	2478	2251	2478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	803	696	803	696	0.00
06/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	684	793	684	793	0.00
06/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	640	563	640	563	0.00
06/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1044	1161	1044	1161	0.00
06/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5	3	5	3	0.00
06/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2839	3071	2839	3071	0.00
06/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
06/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3444	3677	3444	3677	0.00
06/12/2007	R157 On 07-February-08			Bond Future	8.2900	8.3270	134.4781	134.2156	9,138.00
06/12/2007	R157 On 02-May-08			Bond Future	8.1500	8.1910	131.0793	130.8215	0.00
06/12/2007	R157 On 07-August-08			Bond Future	8.0300	8.0700	134.6287	134.3769	2,500.00
06/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	260	228	260	228	0.00
06/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3852	4083	3852	4083	0.00
06/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3441	3278	3441	3278	0.00
06/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1214	1308	1214	1308	2,000.00
06/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2592	2474	2592	2474	0.00
06/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2782	2915	2782	2915	0.00
06/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4582	4394	4582	4394	0.00
06/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	790	859	790	859	0.00
06/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	82	70	82	70	0.00
06/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5392	5643	5392	5643	0.00
06/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	19	16	19	16	0.00
06/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7076	7335	7076	7335	0.00
06/12/2007	R186 On 07-February-08			Bond Future	7.9100	7.8810	126.6478	126.9941	0.00
06/12/2007	R186 On 02-May-08			Bond Future	7.8300	7.8000	129.8825	130.2303	0.00
06/12/2007	R186 On 07-August-08			Bond Future	7.7600	7.7310	128.0414	128.3897	0.00
06/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1509	1664	1509	1664	0.00
06/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3385	3193	3385	3193	0.00
06/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4679	4902	4679	4902	0.00
06/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2735	2610	2735	2610	0.00
06/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4725	4916	4725	4916	0.00
06/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4852	4695	4852	4695	0.00
06/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	638	725	638	725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5510	5251	5510	5251	0.00
06/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	206	243	206	243	0.00
06/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8182	7873	8182	7873	0.00
06/12/2007	R196 On 07-February-08			Bond Future	10.0200	10.0550	104.5326	104.4948	0.00
06/12/2007	R196 On 02-May-08			Bond Future	9.7200	9.7690	102.0520	102.0136	0.00
06/12/2007	R196 On 07-August-08			Bond Future	9.3100	9.3650	104.8365	104.8095	0.00
06/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	11	10	11	10	0.00
06/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1249	1286	1249	1286	0.00
06/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	102	94	102	94	0.00
06/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	657	687	657	687	0.00
06/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1570	1561	1570	1561	0.00
06/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1869	1887	1869	1887	0.00
06/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4	4	4	4	0.00
06/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1490	1528	1490	1528	0.00
06/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2	1	2	1	0.00
06/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1736	1774	1736	1774	0.00
06/12/2007	R201 On 07-February-08			Bond Future	8.3500	8.3900	103.3050	103.0969	0.00
06/12/2007	R201 On 02-May-08			Bond Future	8.2200	8.2590	105.9538	105.7494	0.00
06/12/2007	R201 On 07-August-08			Bond Future	8.1100	8.1450	104.3816	104.1822	0.00
06/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	153	133	153	133	0.00
06/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3339	3528	3339	3528	0.00
06/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2489	2366	2489	2366	0.00
06/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1064	1145	1064	1145	0.00
06/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1847	1759	1847	1759	0.00
06/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2373	2485	2373	2485	0.00
06/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	44	38	44	38	0.00
06/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4596	4797	4596	4797	0.00
06/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	11	10	11	10	0.00
06/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5949	6156	5949	6156	0.00
06/12/2007	R203 On 07-February-08			Bond Future	8.1700	8.1960	103.9388	103.7415	0.00
06/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0890	102.4099	102.2140	0.00
06/12/2007	R203 On 07-August-08			Bond Future	7.9700	7.9950	105.1698	104.9763	0.00
06/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	141	128	141	128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4654	4838	4654	4838	0.00
06/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2429	2315	2429	2315	0.00
06/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1190	1272	1190	1272	0.00
06/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1119	1050	1119	1050	0.00
06/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2520	2645	2520	2645	0.00
06/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1910	99.9972	99.7857	3,331.00
06/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0930	102.5577	102.3472	0.00
06/12/2007	R204 On 07-August-08			Bond Future	7.9800	8.0100	101.2599	101.0512	0.00
06/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	374	350	374	350	0.00
06/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5189	5376	5189	5376	0.00
06/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2590	2468	2590	2468	0.00
06/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1288	1376	1288	1376	0.00
06/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	982	912	982	912	0.00
06/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2601	2741	2601	2741	0.00
06/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4630	96.3756	96.1523	0.00
06/12/2007	R206 On 02-May-08			Bond Future	8.2800	8.3250	98.8493	98.6310	0.00
06/12/2007	R206 On 07-August-08			Bond Future	8.1500	8.2020	97.7482	97.5365	0.00
06/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	97	81	97	81	0.00
06/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3120	3326	3120	3326	0.00
06/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1171	1071	1171	1071	0.00
06/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1281	1399	1281	1399	0.00
06/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1300	1211	1300	1211	0.00
06/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1947	2070	1947	2070	0.00
06/12/2007	R207 On 07-February-08			Bond Future	8.1200	8.1340	93.9529	93.8808	0.00
06/12/2007	R207 On 02-May-08			Bond Future	8.0300	8.0440	96.3613	96.2894	0.00
06/12/2007	R207 On 07-August-08			Bond Future	7.9600	7.9660	95.3082	95.2366	0.00
06/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	137	135	137	135	0.00
06/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4785	4855	4785	4855	0.00
06/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2775	2736	2775	2736	0.00
06/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1237	1270	1237	1270	0.00
06/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1717	1682	1717	1682	0.00
06/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1403	1439	1403	1439	0.00
06/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.5390	86.7198	87.3285	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
06/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.4710	85.7755	86.3911	0.00
06/12/2007	R209 On 07-August-08			Bond Future	7.4700	7.4120	88.0766	88.6979	0.00
06/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	185	254	185	254	0.00
06/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6593	6053	6593	6053	0.00
06/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	4000	4412	4000	4412	0.00
06/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1812	1609	1812	1609	0.00
06/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3226	3733	3226	3733	0.00
06/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	438	324	438	324	0.00
06/12/2007	TRT1 On 07-February-08			Index Future	260.7700	260.4590	260.7690	260.4590	0.00
06/12/2007	TRT1 On 02-May-08			Index Future	267.3400	267.0260	267.3430	267.0260	0.00
06/12/2007	TRT1 On 07-August-08			Index Future	275.8300	275.5710	275.8260	275.5710	0.00
06/12/2007	TRT1 On 06-November-08			Index Future	282.3000	281.9610	282.2980	281.9610	400.00
07/12/2007	\$ / R On 17-March-08			Currency Future	6.8000	6.8641	6.8021	6.8641	38,084.00
07/12/2007	\$ / R On 13-June-08			Currency Future	6.9300	6.9848	6.9300	6.9848	9,778.00
07/12/2007	\$ / R On 14-December-07			Currency Future	6.7000	6.7528	6.7008	6.7528	23,607.00
07/12/2007	£ / R On 17-March-08			Currency Future	13.7600	13.8663	13.7562	13.8663	0.00
07/12/2007	£ / R On 13-June-08			Currency Future	13.9700	14.0587	13.9680	14.0587	143.00
07/12/2007	£ / R On 14-December-07			Currency Future	13.5900	13.6848	13.5935	13.6848	37.00
07/12/2007	€ / R On 17-March-08			Currency Future	9.9800	10.0473	9.9772	10.0473	752.00
07/12/2007	€ / R On 13-June-08			Currency Future	10.1600	10.2196	10.1623	10.2196	231.00
07/12/2007	€ / R On 14-December-07			Currency Future	9.8200	9.8769	9.8215	9.8769	2.00
07/12/2007	ALBI On 07-February-08			Index Future	262.6200	262.7810	262.6170	262.7810	517.00
07/12/2007	ALBI On 02-May-08			Index Future	269.8500	269.8530	269.8530	269.8530	0.00
07/12/2007	ALBI On 07-August-08			Index Future	277.8700	277.9540	277.8690	277.9540	0.00
07/12/2007	ALBI On 06-November-08			Index Future	285.4900	285.5720	285.4850	285.5720	0.00
07/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	87353	88955	87353	88955	0.00
07/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1183	1145	1183	1145	0.00
07/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	63506	63604	63506	63604	0.00
07/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	14976	15074	14976	15074	0.00
07/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	135441	136237	135441	136237	0.00
07/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6751	6697	6751	6697	0.00
07/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	208256	209100	208256	209100	0.00
07/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3406	3380	3406	3380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	CRD1 On 07-February-08			Index Future	112.6900	112.6620	112.6880	112.6620	0.00
07/12/2007	CRD1 On 02-May-08			Index Future	115.6500	115.5030	115.6460	115.5030	0.00
07/12/2007	CRD1 On 07-August-08			Index Future	120.3700	120.4040	120.3670	120.4040	0.00
07/12/2007	CRD1 On 06-November-08			Index Future	122.3600	121.9640	122.3580	121.9640	8.00
07/12/2007	GOVI On 07-February-08			jGovi	263.8600	263.9860	263.8640	263.9860	7.00
07/12/2007	GOVI On 02-May-08			jGovi	271.2700	271.1020	271.2650	271.1020	0.00
07/12/2007	GOVI On 07-August-08			jGovi	278.9000	278.4320	278.9030	278.4320	0.00
07/12/2007	GOVI On 06-November-08			jGovi	286.5100	285.7810	286.5070	285.7810	60.00
07/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	11836	12460	11836	12460	0.00
07/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	23196	22600	23196	22600	0.00
07/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	81895	80663	81895	80663	0.00
07/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	9245	9643	9245	9643	0.00
07/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	73775	70716	73775	70716	0.00
07/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	24745	26396	24745	26396	0.00
07/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	137779	131854	137779	131854	0.00
07/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	12709	14044	12709	14044	0.00
07/12/2007	ILBI On 07-February-08			Index Future	300.0300	300.1170	300.0250	300.1170	0.00
07/12/2007	J153 On 31-August-10			jSwap	10.4300	10.4280	0.0756	0.0755	0.00
07/12/2007	J157 On 15-September-15			jSwap	9.3600	9.3540	0.0059	0.0058	0.00
07/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4310	0.0899	0.0897	0.00
07/12/2007	J201 On 22-December-14			jSwap	9.4700	9.4700	0.1074	0.1074	0.00
07/12/2007	J203 On 15-September-17			jSwap	9.1300	9.1270	0.1057	0.1056	0.00
07/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0310	0.1111	0.1109	0.00
07/12/2007	J207 On 15-January-20			jSwap	8.9400	8.9320	0.0708	0.0706	0.00
07/12/2007	JBAR On 21-December-05			jBar	11.1800	11.1250	11.1750	11.1250	0.00
07/12/2007	JFRA On 07-February-08			jFra	11.1900	11.1860	0.0271	0.0271	0.00
07/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3840	0.0253	0.0252	0.00
07/12/2007	JFRA On 02-May-08			jFra	11.1800	11.1790	0.0288	0.0288	0.00
07/12/2007	JFRA On 07-May-09			jFra	10.0700	10.0630	0.0245	0.0245	0.00
07/12/2007	JFRA On 07-August-08			jFra	11.0100	11.0090	0.0267	0.0267	0.00
07/12/2007	JFRA On 06-August-09			jFra	9.7400	9.7360	0.0237	0.0237	0.00
07/12/2007	JFRA On 06-November-08			jFra	10.7200	10.7220	0.0260	0.0260	0.00
07/12/2007	JFRA On 05-November-09			jFra	9.5400	9.5370	0.0232	0.0232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13400	13488	13400	13488	0.00
07/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4489	4534	4489	4534	0.00
07/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	22019	22032	22019	22032	0.00
07/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	21061	21099	21061	21099	0.00
07/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13881	13919	13881	13919	0.00
07/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11478	11525	11478	11525	0.00
07/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17235	17264	17235	17264	0.00
07/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15384	15422	15384	15422	0.00
07/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25428	25450	25428	25450	0.00
07/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	26071	26092	26071	26092	0.00
07/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19676	19704	19676	19704	0.00
07/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18529	18558	18529	18558	0.00
07/12/2007	JN02 On 07-February-08			jNote	10.5100	10.5120	0.1864	0.1864	0.00
07/12/2007	JN02 On 02-May-08			jNote	10.2900	10.2860	0.1843	0.1842	0.00
07/12/2007	JN02 On 07-August-08			jNote	10.0300	10.0270	0.1787	0.1787	0.00
07/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27726	27719	27726	27719	0.00
07/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	886	918	886	918	0.00
07/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16266	16283	16266	16283	0.00
07/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9535	9595	9535	9595	0.00
07/12/2007	JN05 On 07-February-08			jNote	9.5900	9.5830	0.3738	0.3737	0.00
07/12/2007	JN05 On 02-May-08			jNote	9.4400	9.4390	0.3696	0.3696	0.00
07/12/2007	JN05 On 07-August-08			jNote	9.2700	9.2700	0.3637	0.3636	0.00
07/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24153	24122	24153	24122	0.00
07/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1344	1390	1344	1390	0.00
07/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	12250	12252	12250	12252	0.00
07/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13086	13172	13086	13172	0.00
07/12/2007	JN10 On 07-February-08			jNote	8.9000	8.8940	0.5743	0.5743	0.00
07/12/2007	JN10 On 02-May-08			jNote	8.7900	8.7880	0.5714	0.5714	0.00
07/12/2007	JN10 On 07-August-08			jNote	8.6700	8.6670	0.5664	0.5663	0.00
07/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5297	5336	5297	5336	0.00
07/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12080	12184	12080	12184	0.00
07/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7530	7523	7530	7523	0.00
07/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19801	19931	19801	19931	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	JROD On 31-January-08			jRod	10.6100	10.6040	0.0072	0.0067	0.00
07/12/2007	JROD On 29-February-08			jRod	11.0300	11.0340	0.0081	0.0076	0.00
07/12/2007	JROD On 31-March-08			jRod	10.7800	10.7830	0.0146	0.0141	0.00
07/12/2007	JROD On 30-April-08			jRod	11.0300	11.0300	0.0154	0.0149	0.00
07/12/2007	JROD On 30-May-08			jRod	11.2200	11.2180	0.0162	0.0157	0.00
07/12/2007	JROD On 30-June-08			jRod	10.9600	10.9600	0.0224	0.0219	0.00
07/12/2007	JROD On 31-July-08			jRod	11.1300	11.1340	0.0233	0.0228	0.00
07/12/2007	JROD On 31-December-07			jRod	10.2100	10.2010	0.0065	0.0059	0.00
07/12/2007	OTH1 On 07-February-08			Index Future	257.2200	257.6290	257.2230	257.6290	0.00
07/12/2007	OTH1 On 02-May-08			Index Future	263.9800	264.1240	263.9760	264.1240	0.00
07/12/2007	OTH1 On 07-August-08			Index Future	272.6100	272.6920	272.6090	272.6920	0.00
07/12/2007	OTH1 On 06-November-08			Index Future	279.3000	278.8990	279.2960	278.8990	12.00
07/12/2007	R153 On 07-February-08			Bond Future	9.1600	9.1890	114.4513	114.3880	8,404.00
07/12/2007	R153 On 02-May-08			Bond Future	8.9200	8.9450	110.7642	110.6993	0.00
07/12/2007	R153 On 07-August-08			Bond Future	8.6400	8.7080	113.8621	113.7263	0.00
07/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	22	20	22	20	0.00
07/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2189	2251	2189	2251	0.00
07/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	835	803	835	803	0.00
07/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	652	684	652	684	0.00
07/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	698	640	698	640	0.00
07/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	967	1044	967	1044	0.00
07/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5	5	5	5	0.00
07/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2776	2839	2776	2839	0.00
07/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
07/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3380	3444	3380	3444	0.00
07/12/2007	R157 On 07-February-08			Bond Future	8.3200	8.2870	134.2681	134.4781	9,138.00
07/12/2007	R157 On 02-May-08			Bond Future	8.1800	8.1510	130.8730	131.0793	0.00
07/12/2007	R157 On 07-August-08			Bond Future	8.0500	8.0300	134.5342	134.6287	2,500.00
07/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	224	260	224	260	0.00
07/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4026	3852	4026	3852	0.00
07/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3298	3441	3298	3441	0.00
07/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1277	1214	1277	1214	2,000.00
07/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2540	2592	2540	2592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2824	2782	2824	2782	0.00
07/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4420	4582	4420	4582	0.00
07/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	835	790	835	790	0.00
07/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	68	82	68	82	0.00
07/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5588	5392	5588	5392	0.00
07/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	15	19	15	19	0.00
07/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7282	7076	7282	7076	0.00
07/12/2007	R186 On 07-February-08			Bond Future	7.9600	7.9110	126.0967	126.6478	0.00
07/12/2007	R186 On 02-May-08			Bond Future	7.8800	7.8300	129.3519	129.8825	0.00
07/12/2007	R186 On 07-August-08			Bond Future	7.8000	7.7610	127.6484	128.0414	0.00
07/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1291	1509	1291	1509	0.00
07/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3718	3385	3718	3385	0.00
07/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4355	4679	4355	4679	0.00
07/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2942	2735	2942	2735	0.00
07/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4515	4725	4515	4725	0.00
07/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5036	4852	5036	4852	0.00
07/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	520	638	520	638	0.00
07/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5944	5510	5944	5510	0.00
07/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	158	206	158	206	0.00
07/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8685	8182	8685	8182	0.00
07/12/2007	R196 On 07-February-08			Bond Future	10.0500	10.0160	104.4987	104.5326	0.00
07/12/2007	R196 On 02-May-08			Bond Future	9.6300	9.7190	102.1243	102.0520	0.00
07/12/2007	R196 On 07-August-08			Bond Future	9.1100	9.3140	104.9434	104.8365	0.00
07/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	9	11	9	11	0.00
07/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1282	1249	1282	1249	0.00
07/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	119	102	119	102	0.00
07/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	602	657	602	657	0.00
07/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1619	1570	1619	1570	0.00
07/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1811	1869	1811	1869	0.00
07/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3	4	3	4	0.00
07/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1524	1490	1524	1490	0.00
07/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
07/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1770	1736	1770	1736	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	R201 On 07-February-08			Bond Future	8.3800	8.3500	103.1384	103.3050	0.00
07/12/2007	R201 On 02-May-08			Bond Future	8.2500	8.2190	105.8004	105.9538	0.00
07/12/2007	R201 On 07-August-08			Bond Future	8.1200	8.1050	104.3217	104.3816	0.00
07/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	130	153	130	153	0.00
07/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3483	3339	3483	3339	0.00
07/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2387	2489	2387	2489	0.00
07/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1115	1064	1115	1064	0.00
07/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1815	1847	1815	1847	0.00
07/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2401	2373	2401	2373	0.00
07/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	36	44	36	44	0.00
07/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4754	4596	4754	4596	0.00
07/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	9	11	9	11	0.00
07/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6113	5949	6113	5949	0.00
07/12/2007	R203 On 07-February-08			Bond Future	8.1900	8.1660	103.7547	103.9388	0.00
07/12/2007	R203 On 02-May-08			Bond Future	8.0900	8.0590	102.2401	102.4099	0.00
07/12/2007	R203 On 07-August-08			Bond Future	7.9800	7.9650	105.1053	105.1698	0.00
07/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	121	141	121	141	0.00
07/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4818	4654	4818	4654	0.00
07/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2319	2429	2319	2429	0.00
07/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1251	1190	1251	1190	0.00
07/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1091	1119	1091	1119	0.00
07/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2557	2520	2557	2520	0.00
07/12/2007	R204 On 07-February-08			Bond Future	8.1900	8.1610	99.7998	99.9972	3,331.00
07/12/2007	R204 On 02-May-08			Bond Future	8.0900	8.0630	102.3682	102.5577	0.00
07/12/2007	R204 On 07-August-08			Bond Future	7.9900	7.9800	101.1764	101.2599	0.00
07/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	335	374	335	374	0.00
07/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5347	5189	5347	5189	0.00
07/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2469	2590	2469	2590	0.00
07/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1355	1288	1355	1288	0.00
07/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	949	982	949	982	0.00
07/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2652	2601	2652	2601	0.00
07/12/2007	R206 On 07-February-08			Bond Future	8.4500	8.4130	96.2282	96.3756	0.00
07/12/2007	R206 On 02-May-08			Bond Future	8.3100	8.2750	98.7095	98.8493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	R206 On 07-August-08			Bond Future	8.1600	8.1520	97.6973	97.7482	0.00
07/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	82	97	82	97	0.00
07/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3251	3120	3251	3120	0.00
07/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1100	1171	1100	1171	0.00
07/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1349	1281	1349	1281	0.00
07/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1274	1300	1274	1300	0.00
07/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1972	1947	1972	1947	0.00
07/12/2007	R207 On 07-February-08			Bond Future	8.1500	8.1240	93.7513	93.9529	0.00
07/12/2007	R207 On 02-May-08			Bond Future	8.0600	8.0340	96.1672	96.3613	0.00
07/12/2007	R207 On 07-August-08			Bond Future	7.9700	7.9560	95.2081	95.3082	0.00
07/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	116	137	116	137	0.00
07/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4966	4785	4966	4785	0.00
07/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2647	2775	2647	2775	0.00
07/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1304	1237	1304	1237	0.00
07/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1660	1717	1660	1717	0.00
07/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1446	1403	1446	1403	0.00
07/12/2007	R209 On 07-February-08			Bond Future	7.6500	7.5990	86.2578	86.7198	6,590.00
07/12/2007	R209 On 02-May-08			Bond Future	7.5800	7.5310	85.3184	85.7755	0.00
07/12/2007	R209 On 07-August-08			Bond Future	7.5100	7.4720	87.7175	88.0766	0.00
07/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	142	185	142	185	0.00
07/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7012	6593	7012	6593	0.00
07/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3705	4000	3705	4000	0.00
07/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1974	1812	1974	1812	0.00
07/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2945	3226	2945	3226	0.00
07/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	517	438	517	438	0.00
07/12/2007	TRT1 On 07-February-08			Index Future	260.6400	260.7690	260.6400	260.7690	0.00
07/12/2007	TRT1 On 02-May-08			Index Future	267.4800	267.3430	267.4830	267.3430	0.00
07/12/2007	TRT1 On 07-August-08			Index Future	275.8300	275.8260	275.8260	275.8260	0.00
07/12/2007	TRT1 On 06-November-08			Index Future	283.0100	282.2980	283.0070	282.2980	400.00
10/12/2007	\$ / R On 17-March-08			Currency Future	6.7900	6.8021	6.7853	6.8021	38,324.00
10/12/2007	\$ / R On 13-June-08			Currency Future	6.9000	6.9300	6.9026	6.9300	9,778.00
10/12/2007	\$ / R On 14-December-07			Currency Future	6.6800	6.7008	6.6766	6.7008	23,606.00
10/12/2007	£ / R On 17-March-08			Currency Future	13.8400	13.7562	13.8361	13.7562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	£ / R On 13-June-08			Currency Future	14.0300	13.9680	14.0278	13.9680	143.00
10/12/2007	£ / R On 14-December-07			Currency Future	13.6600	13.5935	13.6566	13.5935	37.00
10/12/2007	€ / R On 17-March-08			Currency Future	10.0000	9.9772	10.0019	9.9772	752.00
10/12/2007	€ / R On 13-June-08			Currency Future	10.1700	10.1623	10.1719	10.1623	231.00
10/12/2007	€ / R On 14-December-07			Currency Future	9.8300	9.8215	9.8341	9.8215	2.00
10/12/2007	ALBI On 07-February-08			Index Future	263.2100	262.6170	263.2140	262.6170	517.00
10/12/2007	ALBI On 02-May-08			Index Future	269.5500	269.8530	269.5530	269.8530	0.00
10/12/2007	ALBI On 07-August-08			Index Future	277.6600	277.8690	277.6570	277.8690	0.00
10/12/2007	ALBI On 06-November-08			Index Future	285.2700	285.4850	285.2650	285.4850	0.00
10/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	92935	87353	92935	87353	0.00
10/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	795	1183	795	1183	0.00
10/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	61059	63506	61059	63506	0.00
10/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15529	14976	15529	14976	0.00
10/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	133436	135441	133436	135441	0.00
10/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6866	6751	6866	6751	0.00
10/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	206112	208256	206112	208256	0.00
10/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3462	3406	3462	3406	0.00
10/12/2007	CRD1 On 07-February-08			Index Future	112.9000	112.6880	112.8960	112.6880	0.00
10/12/2007	CRD1 On 02-May-08			Index Future	115.8600	115.6460	115.8600	115.6460	0.00
10/12/2007	CRD1 On 07-August-08			Index Future	120.3900	120.3670	120.3890	120.3670	0.00
10/12/2007	CRD1 On 06-November-08			Index Future	122.5900	122.3580	122.5850	122.3580	8.00
10/12/2007	GOVI On 07-February-08			jGovi	264.4400	263.8640	264.4350	263.8640	7.00
10/12/2007	GOVI On 02-May-08			jGovi	271.8500	271.2650	271.8520	271.2650	0.00
10/12/2007	GOVI On 07-August-08			jGovi	279.5100	278.9030	279.5060	278.9030	0.00
10/12/2007	GOVI On 06-November-08			jGovi	287.1300	286.5070	287.1270	286.5070	60.00
10/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	13845	11836	13845	11836	0.00
10/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	19495	23196	19495	23196	0.00
10/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	86467	81895	86467	81895	0.00
10/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	7947	9245	7947	9245	0.00
10/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	77657	73775	77657	73775	0.00
10/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	22597	24745	22597	24745	0.00
10/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	142813	137779	142813	137779	0.00
10/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	11543	12709	11543	12709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	ILBI On 07-February-08			Index Future	300.0400	300.0250	300.0420	300.0250	0.00
10/12/2007	J153 On 31-August-10			jSwap	10.4000	10.4300	0.0747	0.0756	0.00
10/12/2007	J157 On 15-September-15			jSwap	9.3300	9.3550	0.0045	0.0059	0.00
10/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4320	0.0901	0.0899	0.00
10/12/2007	J201 On 22-December-14			jSwap	9.4400	9.4710	0.1057	0.1074	0.00
10/12/2007	J203 On 15-September-17			jSwap	9.1200	9.1280	0.1057	0.1057	0.00
10/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0330	0.1111	0.1111	0.00
10/12/2007	J207 On 15-January-20			jSwap	8.9300	8.9350	0.0707	0.0708	0.00
10/12/2007	JBAR On 21-December-05			jBar	11.2200	11.1750	11.2170	11.1750	0.00
10/12/2007	JFRA On 07-February-08			jFra	11.2500	11.1850	0.0273	0.0271	0.00
10/12/2007	JFRA On 05-February-09			jFra	10.4000	10.3940	0.0253	0.0253	0.00
10/12/2007	JFRA On 02-May-08			jFra	11.2300	11.1800	0.0290	0.0288	0.00
10/12/2007	JFRA On 07-May-09			jFra	10.0400	10.0660	0.0244	0.0245	0.00
10/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0130	0.0267	0.0267	0.00
10/12/2007	JFRA On 06-August-09			jFra	9.7500	9.7360	0.0237	0.0237	0.00
10/12/2007	JFRA On 06-November-08			jFra	10.6800	10.7220	0.0259	0.0260	0.00
10/12/2007	JFRA On 05-November-09			jFra	9.4300	9.5380	0.0230	0.0232	0.00
10/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13369	13400	13369	13400	0.00
10/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4233	4489	4233	4489	0.00
10/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21948	22019	21948	22019	0.00
10/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20981	21061	20981	21061	0.00
10/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13818	13881	13818	13881	0.00
10/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11288	11478	11288	11478	0.00
10/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17142	17235	17142	17235	0.00
10/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15276	15384	15276	15384	0.00
10/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25381	25428	25381	25428	0.00
10/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25990	26071	25990	26071	0.00
10/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19537	19676	19537	19676	0.00
10/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18497	18529	18497	18529	0.00
10/12/2007	JN02 On 07-February-08			jNote	10.5100	10.5140	0.1864	0.1864	0.00
10/12/2007	JN02 On 02-May-08			jNote	10.2600	10.2880	0.1838	0.1843	0.00
10/12/2007	JN02 On 07-August-08			jNote	9.9700	10.0300	0.1777	0.1787	0.00
10/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27608	27726	27608	27726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	809	886	809	886	0.00
10/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15833	16266	15833	16266	0.00
10/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9634	9535	9634	9535	0.00
10/12/2007	JN05 On 07-February-08			jNote	9.5000	9.5850	0.3711	0.3738	0.00
10/12/2007	JN05 On 02-May-08			jNote	9.3600	9.4410	0.3671	0.3696	0.00
10/12/2007	JN05 On 07-August-08			jNote	9.1900	9.2730	0.3612	0.3637	0.00
10/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	21373	24153	21373	24153	0.00
10/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1694	1344	1694	1344	0.00
10/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	10607	12250	10607	12250	0.00
10/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14714	13086	14714	13086	0.00
10/12/2007	JN10 On 07-February-08			jNote	8.8900	8.8950	0.5748	0.5743	0.00
10/12/2007	JN10 On 02-May-08			jNote	8.7800	8.7900	0.5719	0.5714	0.00
10/12/2007	JN10 On 07-August-08			jNote	8.6600	8.6690	0.5668	0.5664	0.00
10/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5010	5297	5010	5297	0.00
10/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	12059	12080	12059	12080	0.00
10/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7265	7530	7265	7530	0.00
10/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19958	19801	19958	19801	0.00
10/12/2007	JROD On 31-January-08			jRod	10.6900	10.6060	0.0070	0.0072	0.00
10/12/2007	JROD On 29-February-08			jRod	11.0900	11.0330	0.0078	0.0081	0.00
10/12/2007	JROD On 31-March-08			jRod	10.8000	10.7820	0.0142	0.0146	0.00
10/12/2007	JROD On 30-April-08			jRod	11.0500	11.0290	0.0150	0.0154	0.00
10/12/2007	JROD On 30-May-08			jRod	11.2400	11.2160	0.0158	0.0162	0.00
10/12/2007	JROD On 30-June-08			jRod	10.9800	10.9570	0.0220	0.0224	0.00
10/12/2007	JROD On 31-July-08			jRod	11.1500	11.1310	0.0229	0.0233	0.00
10/12/2007	JROD On 31-December-07			jRod	10.2800	10.2080	0.0061	0.0065	0.00
10/12/2007	OTH1 On 07-February-08			Index Future	257.9700	257.2230	257.9740	257.2230	0.00
10/12/2007	OTH1 On 02-May-08			Index Future	264.7500	263.9760	264.7460	263.9760	0.00
10/12/2007	OTH1 On 07-August-08			Index Future	272.1100	272.6090	272.1050	272.6090	0.00
10/12/2007	OTH1 On 06-November-08			Index Future	280.1100	279.2960	280.1120	279.2960	12.00
10/12/2007	R153 On 07-February-08			Bond Future	9.1300	9.1620	114.5217	114.4513	8,404.00
10/12/2007	R153 On 02-May-08			Bond Future	8.8900	8.9150	110.8291	110.7642	0.00
10/12/2007	R153 On 07-August-08			Bond Future	8.6100	8.6380	113.9204	113.8621	0.00
10/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	22	22	22	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2119	2189	2119	2189	0.00
10/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	863	835	863	835	0.00
10/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	615	652	615	652	0.00
10/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	720	698	720	698	0.00
10/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	930	967	930	967	0.00
10/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	5	5	5	5	0.00
10/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2706	2776	2706	2776	0.00
10/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
10/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3310	3380	3310	3380	0.00
10/12/2007	R157 On 07-February-08			Bond Future	8.2800	8.3190	134.5306	134.2681	9,138.00
10/12/2007	R157 On 02-May-08			Bond Future	8.1400	8.1830	131.1310	130.8730	0.00
10/12/2007	R157 On 07-August-08			Bond Future	8.0100	8.0450	134.7864	134.5342	2,500.00
10/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	242	224	242	224	0.00
10/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3782	4026	3782	4026	0.00
10/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3449	3298	3449	3298	0.00
10/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1170	1277	1170	1277	2,000.00
10/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2650	2540	2650	2540	0.00
10/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2681	2824	2681	2824	0.00
10/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4599	4420	4599	4420	0.00
10/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	755	835	755	835	0.00
10/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	73	68	73	68	0.00
10/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5330	5588	5330	5588	0.00
10/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16	15	16	15	0.00
10/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7020	7282	7020	7282	0.00
10/12/2007	R186 On 07-February-08			Bond Future	7.9200	7.9590	126.5557	126.0967	0.00
10/12/2007	R186 On 02-May-08			Bond Future	7.8400	7.8760	129.8131	129.3519	0.00
10/12/2007	R186 On 07-August-08			Bond Future	7.7600	7.7950	128.1110	127.6484	0.00
10/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1404	1291	1404	1291	0.00
10/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3371	3718	3371	3718	0.00
10/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4589	4355	4589	4355	0.00
10/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2715	2942	2715	2942	0.00
10/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4721	4515	4721	4515	0.00
10/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4779	5036	4779	5036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	569	520	569	520	0.00
10/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5533	5944	5533	5944	0.00
10/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	172	158	172	158	0.00
10/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8241	8685	8241	8685	0.00
10/12/2007	R196 On 07-February-08			Bond Future	9.9100	10.0510	104.6393	104.4987	0.00
10/12/2007	R196 On 02-May-08			Bond Future	9.5700	9.6250	102.1635	102.1243	0.00
10/12/2007	R196 On 07-August-08			Bond Future	9.1500	9.1120	104.9211	104.9434	0.00
10/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	13	9	13	9	0.00
10/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1145	1282	1145	1282	0.00
10/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	127	119	127	119	0.00
10/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	570	602	570	602	0.00
10/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1597	1619	1597	1619	0.00
10/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1812	1811	1812	1811	0.00
10/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	5	3	5	3	0.00
10/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1385	1524	1385	1524	0.00
10/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2	1	2	1	0.00
10/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1630	1770	1630	1770	0.00
10/12/2007	R201 On 07-February-08			Bond Future	8.3400	8.3820	103.3466	103.1384	0.00
10/12/2007	R201 On 02-May-08			Bond Future	8.2100	8.2490	106.0050	105.8004	0.00
10/12/2007	R201 On 07-August-08			Bond Future	8.0800	8.1170	104.5214	104.3217	0.00
10/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	141	130	141	130	0.00
10/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3286	3483	3286	3483	0.00
10/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2501	2387	2501	2387	0.00
10/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1024	1115	1024	1115	0.00
10/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1897	1815	1897	1815	0.00
10/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2283	2401	2283	2401	0.00
10/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	39	36	39	36	0.00
10/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4548	4754	4548	4754	0.00
10/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	9	9	9	9	0.00
10/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5906	6113	5906	6113	0.00
10/12/2007	R203 On 07-February-08			Bond Future	8.1600	8.1940	103.9520	103.7547	0.00
10/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0850	102.4360	102.2401	0.00
10/12/2007	R203 On 07-August-08			Bond Future	7.9500	7.9750	105.2991	105.1053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	125	121	125	121	0.00
10/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4625	4818	4625	4818	0.00
10/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2423	2319	2423	2319	0.00
10/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1158	1251	1158	1251	0.00
10/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1155	1091	1155	1091	0.00
10/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2427	2557	2427	2557	0.00
10/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1890	100.0113	99.7998	3,331.00
10/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0900	102.5788	102.3682	0.00
10/12/2007	R204 On 07-August-08			Bond Future	7.9600	7.9920	101.3855	101.1764	0.00
10/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	341	335	341	335	0.00
10/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5142	5347	5142	5347	0.00
10/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2579	2469	2579	2469	0.00
10/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1255	1355	1255	1355	0.00
10/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1014	949	1014	949	0.00
10/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2508	2652	2508	2652	0.00
10/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4460	96.4069	96.2282	0.00
10/12/2007	R206 On 02-May-08			Bond Future	8.2700	8.3070	98.8843	98.7095	0.00
10/12/2007	R206 On 07-August-08			Bond Future	8.1200	8.1640	97.8670	97.6973	0.00
10/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	88	82	88	82	0.00
10/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3079	3251	3079	3251	0.00
10/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1172	1100	1172	1100	0.00
10/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1246	1349	1246	1349	0.00
10/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1340	1274	1340	1274	0.00
10/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1869	1972	1869	1972	0.00
10/12/2007	R207 On 07-February-08			Bond Future	8.1100	8.1520	94.0395	93.7513	0.00
10/12/2007	R207 On 02-May-08			Bond Future	8.0200	8.0610	96.4550	96.1672	0.00
10/12/2007	R207 On 07-August-08			Bond Future	7.9300	7.9700	95.4945	95.2081	0.00
10/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	127	116	127	116	0.00
10/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4689	4966	4689	4966	0.00
10/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2811	2647	2811	2647	0.00
10/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1179	1304	1179	1304	0.00
10/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1807	1660	1807	1660	0.00
10/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1306	1446	1306	1446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R209 On 07-February-08			Bond Future	7.6200	7.6450	86.5586	86.2578	6,590.00
10/12/2007	R209 On 02-May-08			Bond Future	7.5500	7.5760	85.6226	85.3184	0.00
10/12/2007	R209 On 07-August-08			Bond Future	7.4800	7.5070	88.0251	87.7175	0.00
10/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	149	142	149	142	0.00
10/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6718	7012	6718	7012	0.00
10/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3867	3705	3867	3705	0.00
10/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1832	1974	1832	1974	0.00
10/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3176	2945	3176	2945	0.00
10/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	440	517	440	517	0.00
10/12/2007	TRT1 On 07-February-08			Index Future	261.2100	260.6400	261.2100	260.6400	0.00
10/12/2007	TRT1 On 02-May-08			Index Future	268.0700	267.4830	268.0660	267.4830	0.00
10/12/2007	TRT1 On 07-August-08			Index Future	275.5700	275.8260	275.5720	275.8260	0.00
10/12/2007	TRT1 On 06-November-08			Index Future	283.6300	283.0070	283.6260	283.0070	400.00
11/12/2007	\$ / R On 17-March-08			Currency Future	6.8100	6.7853	6.8104	6.7853	38,428.00
11/12/2007	\$ / R On 13-June-08			Currency Future	6.9300	6.9026	6.9290	6.9026	13,238.00
11/12/2007	\$ / R On 14-December-07			Currency Future	6.7000	6.6766	6.6999	6.6766	25,008.00
11/12/2007	£ / R On 17-March-08			Currency Future	13.8900	13.8361	13.8869	13.8361	0.00
11/12/2007	£ / R On 13-June-08			Currency Future	14.0800	14.0278	14.0792	14.0278	1,143.00
11/12/2007	£ / R On 14-December-07			Currency Future	13.7100	13.6566	13.7078	13.6566	37.00
11/12/2007	€ / R On 17-March-08			Currency Future	10.0200	10.0019	10.0199	10.0019	752.00
11/12/2007	€ / R On 13-June-08			Currency Future	10.1900	10.1719	10.1898	10.1719	1,231.00
11/12/2007	€ / R On 14-December-07			Currency Future	9.8500	9.8341	9.8527	9.8341	2.00
11/12/2007	ALBI On 07-February-08			Index Future	263.2700	263.2140	263.2650	263.2140	517.00
11/12/2007	ALBI On 02-May-08			Index Future	269.4700	269.5530	269.4720	269.5530	0.00
11/12/2007	ALBI On 07-August-08			Index Future	277.5700	277.6570	277.5730	277.6570	0.00
11/12/2007	ALBI On 06-November-08			Index Future	285.1800	285.2650	285.1790	285.2650	0.00
11/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	93390	92935	93390	92935	0.00
11/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	740	795	740	795	0.00
11/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	60383	61059	60383	61059	0.00
11/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15663	15529	15663	15529	0.00
11/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	132651	133436	132651	133436	0.00
11/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	6921	6866	6921	6866	0.00
11/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	205279	206112	205279	206112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3489	3462	3489	3462	0.00
11/12/2007	CRD1 On 07-February-08			Index Future	112.8800	112.8960	112.8770	112.8960	0.00
11/12/2007	CRD1 On 02-May-08			Index Future	115.8400	115.8600	115.8390	115.8600	0.00
11/12/2007	CRD1 On 07-August-08			Index Future	120.3500	120.3890	120.3520	120.3890	0.00
11/12/2007	CRD1 On 06-November-08			Index Future	122.5600	122.5850	122.5640	122.5850	8.00
11/12/2007	GOVI On 07-February-08			jGovi	264.4700	264.4350	264.4680	264.4350	7.00
11/12/2007	GOVI On 02-May-08			jGovi	271.8900	271.8520	271.8850	271.8520	0.00
11/12/2007	GOVI On 07-August-08			jGovi	279.5400	279.5060	279.5405	279.5060	0.00
11/12/2007	GOVI On 06-November-08			jGovi	287.1600	287.1270	287.1645	287.1270	60.00
11/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	13854	13845	13854	13845	0.00
11/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	19174	19495	19174	19495	0.00
11/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	86665	86467	86665	86467	0.00
11/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	7815	7947	7815	7947	0.00
11/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	77814	77657	77814	77657	0.00
11/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	22409	22597	22409	22597	0.00
11/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	143080	142813	143080	142813	0.00
11/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	11435	11543	11435	11543	0.00
11/12/2007	ILBI On 07-February-08			Index Future	299.9500	300.0420	299.9520	300.0420	0.00
11/12/2007	J153 On 31-August-10			jSwap	10.4000	10.3950	0.0748	0.0747	0.00
11/12/2007	J157 On 15-September-15			jSwap	9.3300	9.3300	0.0046	0.0045	0.00
11/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4330	0.0902	0.0901	0.00
11/12/2007	J201 On 22-December-14			jSwap	9.4400	9.4350	0.1058	0.1057	0.00
11/12/2007	J203 On 15-September-17			jSwap	9.1300	9.1240	0.1058	0.1057	0.00
11/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0300	0.1112	0.1111	0.00
11/12/2007	J207 On 15-January-20			jSwap	8.9300	8.9310	0.0708	0.0707	0.00
11/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2170	11.2250	11.2170	0.00
11/12/2007	JFRA On 07-February-08			jFra	11.2500	11.2530	0.0273	0.0273	0.00
11/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3980	0.0253	0.0253	0.00
11/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2330	0.0290	0.0290	0.00
11/12/2007	JFRA On 07-May-09			jFra	10.0500	10.0390	0.0244	0.0244	0.00
11/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0190	0.0267	0.0267	0.00
11/12/2007	JFRA On 06-August-09			jFra	9.7500	9.7500	0.0237	0.0237	0.00
11/12/2007	JFRA On 06-November-08			jFra	10.6900	10.6780	0.0260	0.0259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	JFRA On 05-November-09			jFra	9.4400	9.4300	0.0230	0.0230	0.00
11/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13311	13369	13311	13369	0.00
11/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4170	4233	4170	4233	0.00
11/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21918	21948	21918	21948	0.00
11/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20960	20981	20960	20981	0.00
11/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13775	13818	13775	13818	0.00
11/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11245	11288	11245	11288	0.00
11/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17108	17142	17108	17142	0.00
11/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15244	15276	15244	15276	0.00
11/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25362	25381	25362	25381	0.00
11/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25966	25990	25966	25990	0.00
11/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19526	19537	19526	19537	0.00
11/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18450	18497	18450	18497	0.00
11/12/2007	JN02 On 07-February-08			jNote	10.5200	10.5120	0.1864	0.1864	0.00
11/12/2007	JN02 On 02-May-08			jNote	10.2600	10.2590	0.1839	0.1838	0.00
11/12/2007	JN02 On 07-August-08			jNote	9.9700	9.9660	0.1777	0.1777	0.00
11/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27634	27608	27634	27608	0.00
11/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	777	809	777	809	0.00
11/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15842	15833	15842	15833	0.00
11/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9553	9634	9553	9634	0.00
11/12/2007	JN05 On 07-February-08			jNote	9.5100	9.5040	0.3712	0.3711	0.00
11/12/2007	JN05 On 02-May-08			jNote	9.3600	9.3580	0.3672	0.3671	0.00
11/12/2007	JN05 On 07-August-08			jNote	9.1900	9.1880	0.3612	0.3612	0.00
11/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	21396	21373	21396	21373	0.00
11/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1641	1694	1641	1694	0.00
11/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	10599	10607	10599	10607	0.00
11/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14627	14714	14627	14714	0.00
11/12/2007	JN10 On 07-February-08			jNote	8.8900	8.8910	0.5748	0.5748	0.00
11/12/2007	JN10 On 02-May-08			jNote	8.7900	8.7840	0.5720	0.5719	0.00
11/12/2007	JN10 On 07-August-08			jNote	8.6600	8.6600	0.5669	0.5668	0.00
11/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	4969	5010	4969	5010	0.00
11/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	11953	12059	11953	12059	0.00
11/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7246	7265	7246	7265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19874	19958	19874	19958	0.00
11/12/2007	JROD On 31-January-08			jRod	10.6800	10.6910	0.0069	0.0070	0.00
11/12/2007	JROD On 29-February-08			jRod	11.0800	11.0910	0.0078	0.0078	0.00
11/12/2007	JROD On 31-March-08			jRod	10.8000	10.7990	0.0142	0.0142	0.00
11/12/2007	JROD On 30-April-08			jRod	11.0400	11.0460	0.0150	0.0150	0.00
11/12/2007	JROD On 30-May-08			jRod	11.2400	11.2390	0.0158	0.0158	0.00
11/12/2007	JROD On 30-June-08			jRod	10.9800	10.9770	0.0220	0.0220	0.00
11/12/2007	JROD On 31-July-08			jRod	11.1500	11.1490	0.0229	0.0229	0.00
11/12/2007	JROD On 31-December-07			jRod	10.2700	10.2760	0.0061	0.0061	0.00
11/12/2007	OTH1 On 07-February-08			Index Future	258.1300	257.9740	258.1290	257.9740	0.00
11/12/2007	OTH1 On 02-May-08			Index Future	264.9000	264.7460	264.9030	264.7460	0.00
11/12/2007	OTH1 On 07-August-08			Index Future	272.0200	272.1050	272.0230	272.1050	0.00
11/12/2007	OTH1 On 06-November-08			Index Future	280.2800	280.1120	280.2810	280.1120	12.00
11/12/2007	R153 On 07-February-08			Bond Future	9.1500	9.1320	114.4748	114.5217	8,404.00
11/12/2007	R153 On 02-May-08			Bond Future	8.9100	8.8850	110.7858	110.8291	0.00
11/12/2007	R153 On 07-August-08			Bond Future	8.6300	8.6080	113.8815	113.9204	0.00
11/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	19	22	19	22	0.00
11/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2163	2119	2163	2119	0.00
11/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	837	863	837	863	0.00
11/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	632	615	632	615	0.00
11/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	700	720	700	720	0.00
11/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	949	930	949	930	0.00
11/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4	5	4	5	0.00
11/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2752	2706	2752	2706	0.00
11/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
11/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3357	3310	3357	3310	0.00
11/12/2007	R157 On 07-February-08			Bond Future	8.2800	8.2790	134.5306	134.5306	9,138.00
11/12/2007	R157 On 02-May-08			Bond Future	8.1400	8.1430	131.1310	131.1310	0.00
11/12/2007	R157 On 07-August-08			Bond Future	8.0100	8.0050	134.7864	134.7864	2,500.00
11/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	236	242	236	242	0.00
11/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3776	3782	3776	3782	0.00
11/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3442	3449	3442	3449	0.00
11/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1163	1170	1163	1170	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2644	2650	2644	2650	0.00
11/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2676	2681	2676	2681	0.00
11/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4593	4599	4593	4599	0.00
11/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	749	755	749	755	0.00
11/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	70	73	70	73	0.00
11/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5327	5330	5327	5330	0.00
11/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	15	16	15	16	0.00
11/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7019	7020	7019	7020	0.00
11/12/2007	R186 On 07-February-08			Bond Future	7.9000	7.9190	126.7862	126.5557	0.00
11/12/2007	R186 On 02-May-08			Bond Future	7.8200	7.8360	130.0446	129.8131	0.00
11/12/2007	R186 On 07-August-08			Bond Future	7.7400	7.7550	128.3432	128.1110	0.00
11/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1473	1404	1473	1404	0.00
11/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3210	3371	3210	3371	0.00
11/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4717	4589	4717	4589	0.00
11/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2610	2715	2610	2715	0.00
11/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4832	4721	4832	4721	0.00
11/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4658	4779	4658	4779	0.00
11/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	601	569	601	569	0.00
11/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5335	5533	5335	5533	0.00
11/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	183	172	183	172	0.00
11/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8021	8241	8021	8241	0.00
11/12/2007	R196 On 07-February-08			Bond Future	9.9100	9.9060	104.6403	104.6393	0.00
11/12/2007	R196 On 02-May-08			Bond Future	9.5800	9.5740	102.1597	102.1635	0.00
11/12/2007	R196 On 07-August-08			Bond Future	9.1600	9.1540	104.9174	104.9211	0.00
11/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	13	13	13	13	0.00
11/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1144	1145	1144	1145	0.00
11/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	125	127	125	127	0.00
11/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	572	570	572	570	0.00
11/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1592	1597	1592	1597	0.00
11/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1810	1812	1810	1812	0.00
11/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	5	5	5	5	0.00
11/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1383	1385	1383	1385	0.00
11/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2	2	2	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
11/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1628	1630	1628	1630	0.00
11/12/2007	R201 On 07-February-08			Bond Future	8.3400	8.3420	103.3466	103.3466	0.00
11/12/2007	R201 On 02-May-08			Bond Future	8.2100	8.2090	106.0050	106.0050	0.00
11/12/2007	R201 On 07-August-08			Bond Future	8.0800	8.0770	104.5214	104.5214	0.00
11/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	137	141	137	141	0.00
11/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3282	3286	3282	3286	0.00
11/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2495	2501	2495	2501	0.00
11/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1019	1024	1019	1024	0.00
11/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1892	1897	1892	1897	0.00
11/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2278	2283	2278	2283	0.00
11/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	37	39	37	39	0.00
11/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4547	4548	4547	4548	0.00
11/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	9	9	9	9	0.00
11/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5905	5906	5905	5906	0.00
11/12/2007	R203 On 07-February-08			Bond Future	8.1500	8.1640	104.0179	103.9520	0.00
11/12/2007	R203 On 02-May-08			Bond Future	8.0500	8.0550	102.5015	102.4360	0.00
11/12/2007	R203 On 07-August-08			Bond Future	7.9400	7.9450	105.3639	105.2991	0.00
11/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	126	125	126	125	0.00
11/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4561	4625	4561	4625	0.00
11/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2458	2423	2458	2423	0.00
11/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1128	1158	1128	1158	0.00
11/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1178	1155	1178	1155	0.00
11/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2385	2427	2385	2427	0.00
11/12/2007	R204 On 07-February-08			Bond Future	8.1500	8.1590	100.0819	100.0113	3,331.00
11/12/2007	R204 On 02-May-08			Bond Future	8.0500	8.0600	102.6492	102.5788	0.00
11/12/2007	R204 On 07-August-08			Bond Future	7.9500	7.9620	101.4553	101.3855	0.00
11/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	342	341	342	341	0.00
11/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5073	5142	5073	5142	0.00
11/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2617	2579	2617	2579	0.00
11/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1223	1255	1223	1255	0.00
11/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1037	1014	1037	1014	0.00
11/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2461	2508	2461	2508	0.00
11/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4060	96.4069	96.4069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	R206 On 02-May-08			Bond Future	8.2700	8.2670	98.8843	98.8843	0.00
11/12/2007	R206 On 07-August-08			Bond Future	8.1200	8.1240	97.8670	97.8670	0.00
11/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	85	88	85	88	0.00
11/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3076	3079	3076	3079	0.00
11/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1168	1172	1168	1172	0.00
11/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1242	1246	1242	1246	0.00
11/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1337	1340	1337	1340	0.00
11/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1865	1869	1865	1869	0.00
11/12/2007	R207 On 07-February-08			Bond Future	8.1100	8.1120	94.0395	94.0395	0.00
11/12/2007	R207 On 02-May-08			Bond Future	8.0200	8.0210	96.4550	96.4550	0.00
11/12/2007	R207 On 07-August-08			Bond Future	7.9300	7.9300	95.4945	95.4945	0.00
11/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	123	127	123	127	0.00
11/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4685	4689	4685	4689	0.00
11/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2805	2811	2805	2811	0.00
11/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1173	1179	1173	1179	0.00
11/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1804	1807	1804	1807	0.00
11/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1303	1306	1303	1306	0.00
11/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.6150	86.7601	86.5586	6,590.00
11/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.5460	85.8265	85.6226	0.00
11/12/2007	R209 On 07-August-08			Bond Future	7.4600	7.4770	88.2313	88.0251	0.00
11/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	160	149	160	149	0.00
11/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6527	6718	6527	6718	0.00
11/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3988	3867	3988	3867	0.00
11/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1749	1832	1749	1832	0.00
11/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3338	3176	3338	3176	0.00
11/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	396	440	396	440	0.00
11/12/2007	TRT1 On 07-February-08			Index Future	261.2500	261.2100	261.2460	261.2100	0.00
11/12/2007	TRT1 On 02-May-08			Index Future	268.1000	268.0660	268.1020	268.0660	0.00
11/12/2007	TRT1 On 07-August-08			Index Future	275.4900	275.5720	275.4890	275.5720	0.00
11/12/2007	TRT1 On 06-November-08			Index Future	283.6700	283.6260	283.6660	283.6260	400.00
12/12/2007	\$/ R On 17-March-08			Currency Future	6.8100	6.8104	6.8065	6.8104	42,387.00
12/12/2007	\$/ R On 13-June-08			Currency Future	6.9200	6.9290	6.9244	6.9290	14,203.00
12/12/2007	\$/ R On 14-December-07			Currency Future	6.7000	6.6999	6.6953	6.6999	25,313.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	£ / R On 17-March-08			Currency Future	13.8900	13.8869	13.8882	13.8869	1,037.00
12/12/2007	£ / R On 13-June-08			Currency Future	14.0800	14.0792	14.0837	14.0792	1,150.00
12/12/2007	£ / R On 14-December-07			Currency Future	13.7100	13.7078	13.7069	13.7078	37.00
12/12/2007	€ / R On 17-March-08			Currency Future	10.0000	10.0199	9.9991	10.0199	752.00
12/12/2007	€ / R On 13-June-08			Currency Future	10.1700	10.1898	10.1685	10.1898	1,241.00
12/12/2007	€ / R On 14-December-07			Currency Future	9.8300	9.8527	9.8311	9.8527	2.00
12/12/2007	ALBI On 07-February-08			Index Future	262.9900	263.2650	262.9850	263.2650	517.00
12/12/2007	ALBI On 02-May-08			Index Future	269.4700	269.4720	269.4720	269.4720	0.00
12/12/2007	ALBI On 07-August-08			Index Future	277.2600	277.5730	277.2560	277.5730	0.00
12/12/2007	ALBI On 06-November-08			Index Future	284.8500	285.1790	284.8540	285.1790	0.00
12/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	90657	93390	90657	93390	0.00
12/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	807	740	807	740	0.00
12/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	60282	60383	60282	60383	0.00
12/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	15562	15663	15562	15663	0.00
12/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	129829	132651	129829	132651	0.00
12/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7269	6921	7269	6921	0.00
12/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	202199	205279	202199	205279	0.00
12/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3659	3489	3659	3489	0.00
12/12/2007	CRD1 On 07-February-08			Index Future	112.7400	112.8770	112.7360	112.8770	0.00
12/12/2007	CRD1 On 02-May-08			Index Future	115.6900	115.8390	115.6930	115.8390	0.00
12/12/2007	CRD1 On 07-August-08			Index Future	120.2200	120.3520	120.2150	120.3520	0.00
12/12/2007	CRD1 On 06-November-08			Index Future	122.4100	122.5640	122.4120	122.5640	8.00
12/12/2007	GOVI On 07-February-08			jGovi	264.1700	264.4680	264.1720	264.4680	7.00
12/12/2007	GOVI On 02-May-08			jGovi	271.5800	271.8850	271.5780	271.8850	0.00
12/12/2007	GOVI On 07-August-08			jGovi	279.2300	279.5405	279.2260	279.5405	0.00
12/12/2007	GOVI On 06-November-08			jGovi	286.8500	287.1645	286.8460	287.1645	60.00
12/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	12421	13854	12421	13854	0.00
12/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	20701	19174	20701	19174	0.00
12/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	84052	86665	84052	86665	0.00
12/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	8272	7815	8272	7815	0.00
12/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	75556	77814	75556	77814	0.00
12/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	23296	22409	23296	22409	0.00
12/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	140351	143080	140351	143080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	11891	11435	11891	11435	0.00
12/12/2007	ILBI On 07-February-08			Index Future	299.6100	299.9520	299.6110	299.9520	0.00
12/12/2007	J153 On 31-August-10			jSwap	10.4100	10.3980	0.0753	0.0748	0.00
12/12/2007	J157 On 15-September-15			jSwap	9.3500	9.3320	0.0058	0.0046	0.00
12/12/2007	J186 On 21-December-26			jSwap	8.4500	8.4340	0.0911	0.0902	0.00
12/12/2007	J201 On 22-December-14			jSwap	9.4600	9.4370	0.1070	0.1058	0.00
12/12/2007	J203 On 15-September-17			jSwap	9.1500	9.1250	0.1073	0.1058	0.00
12/12/2007	J204 On 21-December-18			jSwap	9.0600	9.0310	0.1130	0.1112	0.00
12/12/2007	J207 On 15-January-20			jSwap	8.9600	8.9320	0.0726	0.0708	0.00
12/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2290	11.2250	0.00
12/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2530	0.0273	0.0273	0.00
12/12/2007	JFRA On 05-February-09			jFra	10.4000	10.3940	0.0253	0.0253	0.00
12/12/2007	JFRA On 02-May-08			jFra	11.2400	11.2330	0.0290	0.0290	0.00
12/12/2007	JFRA On 07-May-09			jFra	10.0600	10.0460	0.0245	0.0244	0.00
12/12/2007	JFRA On 07-August-08			jFra	11.0400	11.0180	0.0268	0.0267	0.00
12/12/2007	JFRA On 06-August-09			jFra	9.7800	9.7520	0.0238	0.0237	0.00
12/12/2007	JFRA On 06-November-08			jFra	10.7200	10.6930	0.0260	0.0260	0.00
12/12/2007	JFRA On 05-November-09			jFra	9.4700	9.4380	0.0231	0.0230	0.00
12/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13256	13311	13256	13311	0.00
12/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4105	4170	4105	4170	0.00
12/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21897	21918	21897	21918	0.00
12/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20930	20960	20930	20960	0.00
12/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13734	13775	13734	13775	0.00
12/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11199	11245	11199	11245	0.00
12/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17095	17108	17095	17108	0.00
12/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15190	15244	15190	15244	0.00
12/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25374	25362	25374	25362	0.00
12/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25910	25966	25910	25966	0.00
12/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19530	19526	19530	19526	0.00
12/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18389	18450	18389	18450	0.00
12/12/2007	JN02 On 07-February-08			jNote	10.5300	10.5150	0.1866	0.1864	0.00
12/12/2007	JN02 On 02-May-08			jNote	10.2800	10.2640	0.1841	0.1839	0.00
12/12/2007	JN02 On 07-August-08			jNote	9.9900	9.9710	0.1781	0.1777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27849	27634	27849	27634	0.00
12/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	728	777	728	777	0.00
12/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15963	15842	15963	15842	0.00
12/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9390	9553	9390	9553	0.00
12/12/2007	JN05 On 07-February-08			jNote	9.5300	9.5060	0.3718	0.3712	0.00
12/12/2007	JN05 On 02-May-08			jNote	9.3800	9.3600	0.3677	0.3672	0.00
12/12/2007	JN05 On 07-August-08			jNote	9.2100	9.1900	0.3618	0.3612	0.00
12/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22009	21396	22009	21396	0.00
12/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1481	1641	1481	1641	0.00
12/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	10889	10599	10889	10599	0.00
12/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	14171	14627	14171	14627	0.00
12/12/2007	JN10 On 07-February-08			jNote	8.9200	8.8920	0.5760	0.5748	0.00
12/12/2007	JN10 On 02-May-08			jNote	8.8100	8.7850	0.5731	0.5720	0.00
12/12/2007	JN10 On 07-August-08			jNote	8.6900	8.6620	0.5681	0.5669	0.00
12/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5560	4969	5560	4969	0.00
12/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	10794	11953	10794	11953	0.00
12/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7822	7246	7822	7246	0.00
12/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	18681	19874	18681	19874	0.00
12/12/2007	JROD On 31-January-08			jRod	10.6800	10.6840	0.0069	0.0069	0.00
12/12/2007	JROD On 29-February-08			jRod	11.0800	11.0830	0.0078	0.0078	0.00
12/12/2007	JROD On 31-March-08			jRod	10.8000	10.7950	0.0142	0.0142	0.00
12/12/2007	JROD On 30-April-08			jRod	11.0500	11.0420	0.0150	0.0150	0.00
12/12/2007	JROD On 30-May-08			jRod	11.2400	11.2360	0.0158	0.0158	0.00
12/12/2007	JROD On 30-June-08			jRod	10.9800	10.9750	0.0221	0.0220	0.00
12/12/2007	JROD On 31-July-08			jRod	11.1500	11.1470	0.0229	0.0229	0.00
12/12/2007	JROD On 31-December-07			jRod	10.2700	10.2720	0.0061	0.0061	0.00
12/12/2007	OTH1 On 07-February-08			Index Future	257.9500	258.1290	257.9490	258.1290	0.00
12/12/2007	OTH1 On 02-May-08			Index Future	264.7200	264.9030	264.7150	264.9030	0.00
12/12/2007	OTH1 On 07-August-08			Index Future	271.7100	272.0230	271.7130	272.0230	0.00
12/12/2007	OTH1 On 06-November-08			Index Future	280.0900	280.2810	280.0890	280.2810	12.00
12/12/2007	R153 On 07-February-08			Bond Future	9.1600	9.1520	114.4513	114.4748	8,404.00
12/12/2007	R153 On 02-May-08			Bond Future	8.9200	8.9050	110.7642	110.7858	0.00
12/12/2007	R153 On 07-August-08			Bond Future	8.6400	8.6280	113.8621	113.8815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	18	19	18	19	0.00
12/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2185	2163	2185	2163	0.00
12/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	823	837	823	837	0.00
12/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	639	632	639	632	0.00
12/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	690	700	690	700	0.00
12/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	958	949	958	949	0.00
12/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	4	4	4	4	0.00
12/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2775	2752	2775	2752	0.00
12/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
12/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3380	3357	3380	3357	0.00
12/12/2007	R157 On 07-February-08			Bond Future	8.2900	8.2790	134.4649	134.5306	9,138.00
12/12/2007	R157 On 02-May-08			Bond Future	8.1500	8.1430	131.0664	131.1310	0.00
12/12/2007	R157 On 07-August-08			Bond Future	8.0200	8.0050	134.7233	134.7864	2,500.00
12/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	221	236	221	236	0.00
12/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3826	3776	3826	3776	0.00
12/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3392	3442	3392	3442	0.00
12/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1178	1163	1178	1163	2,000.00
12/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2607	2644	2607	2644	0.00
12/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2701	2676	2701	2676	0.00
12/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4538	4593	4538	4593	0.00
12/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	758	749	758	749	0.00
12/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	64	70	64	70	0.00
12/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5387	5327	5387	5327	0.00
12/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	13	15	13	15	0.00
12/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7083	7019	7083	7019	0.00
12/12/2007	R186 On 07-February-08			Bond Future	7.9100	7.8990	126.6708	126.7862	0.00
12/12/2007	R186 On 02-May-08			Bond Future	7.8300	7.8160	129.9287	130.0446	0.00
12/12/2007	R186 On 07-August-08			Bond Future	7.7500	7.7350	128.2270	128.3432	0.00
12/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1410	1473	1410	1473	0.00
12/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3263	3210	3263	3210	0.00
12/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4634	4717	4634	4717	0.00
12/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2644	2610	2644	2610	0.00
12/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4762	4832	4762	4832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4704	4658	4704	4658	0.00
12/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	565	601	565	601	0.00
12/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5415	5335	5415	5335	0.00
12/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	168	183	168	183	0.00
12/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8121	8021	8121	8021	0.00
12/12/2007	R196 On 07-February-08			Bond Future	9.9400	9.9050	104.6024	104.6403	0.00
12/12/2007	R196 On 02-May-08			Bond Future	9.6200	9.5790	102.1297	102.1597	0.00
12/12/2007	R196 On 07-August-08			Bond Future	9.1600	9.1610	104.9174	104.9174	0.00
12/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	11	13	11	13	0.00
12/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1179	1144	1179	1144	0.00
12/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	116	125	116	125	0.00
12/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	594	572	594	572	0.00
12/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1588	1592	1588	1592	0.00
12/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1806	1810	1806	1810	0.00
12/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	4	5	4	5	0.00
12/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1420	1383	1420	1383	0.00
12/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
12/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1666	1628	1666	1628	0.00
12/12/2007	R201 On 07-February-08			Bond Future	8.3500	8.3420	103.2945	103.3466	0.00
12/12/2007	R201 On 02-May-08			Bond Future	8.2200	8.2090	105.9538	106.0050	0.00
12/12/2007	R201 On 07-August-08			Bond Future	8.0900	8.0770	104.4714	104.5214	0.00
12/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	127	137	127	137	0.00
12/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3324	3282	3324	3282	0.00
12/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2457	2495	2457	2495	0.00
12/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1032	1019	1032	1019	0.00
12/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1864	1892	1864	1892	0.00
12/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2300	2278	2300	2278	0.00
12/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	33	37	33	37	0.00
12/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4595	4547	4595	4547	0.00
12/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	8	9	8	9	0.00
12/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	5956	5905	5956	5905	0.00
12/12/2007	R203 On 07-February-08			Bond Future	8.1600	8.1540	103.9520	104.0179	0.00
12/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0450	102.4360	102.5015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	R203 On 07-August-08			Bond Future	7.9500	7.9350	105.2991	105.3639	0.00
12/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	117	126	117	126	0.00
12/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4617	4561	4617	4561	0.00
12/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2411	2458	2411	2458	0.00
12/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1146	1128	1146	1128	0.00
12/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1149	1178	1149	1178	0.00
12/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2420	2385	2420	2385	0.00
12/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1490	100.0113	100.0819	3,331.00
12/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0500	102.5788	102.6492	0.00
12/12/2007	R204 On 07-August-08			Bond Future	7.9600	7.9520	101.3855	101.4553	0.00
12/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	323	342	323	342	0.00
12/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5124	5073	5124	5073	0.00
12/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2567	2617	2567	2617	0.00
12/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1243	1223	1243	1223	0.00
12/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	1008	1037	1008	1037	0.00
12/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2502	2461	2502	2461	0.00
12/12/2007	R206 On 07-February-08			Bond Future	8.4300	8.4060	96.3175	96.4069	0.00
12/12/2007	R206 On 02-May-08			Bond Future	8.2900	8.2670	98.7968	98.8843	0.00
12/12/2007	R206 On 07-August-08			Bond Future	8.1400	8.1240	97.7821	97.8670	0.00
12/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	75	85	75	85	0.00
12/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3156	3076	3156	3076	0.00
12/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1121	1168	1121	1168	0.00
12/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1283	1242	1283	1242	0.00
12/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1295	1337	1295	1337	0.00
12/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1909	1865	1909	1865	0.00
12/12/2007	R207 On 07-February-08			Bond Future	8.1200	8.1120	93.9674	94.0395	0.00
12/12/2007	R207 On 02-May-08			Bond Future	8.0300	8.0210	96.3829	96.4550	0.00
12/12/2007	R207 On 07-August-08			Bond Future	7.9400	7.9300	95.4228	95.4945	0.00
12/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	113	123	113	123	0.00
12/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4747	4685	4747	4685	0.00
12/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2752	2805	2752	2805	0.00
12/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1193	1173	1193	1173	0.00
12/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1761	1804	1761	1804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1332	1303	1332	1303	0.00
12/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.5950	86.7601	86.7601	6,590.00
12/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.5260	85.8265	85.8265	0.00
12/12/2007	R209 On 07-August-08			Bond Future	7.4600	7.4570	88.2313	88.2313	0.00
12/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	154	160	154	160	0.00
12/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6521	6527	6521	6527	0.00
12/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3979	3988	3979	3988	0.00
12/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1740	1749	1740	1749	0.00
12/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3336	3338	3336	3338	0.00
12/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	394	396	394	396	0.00
12/12/2007	TRT1 On 07-February-08			Index Future	260.9600	261.2460	260.9570	261.2460	0.00
12/12/2007	TRT1 On 02-May-08			Index Future	267.8000	268.1020	267.8020	268.1020	0.00
12/12/2007	TRT1 On 07-August-08			Index Future	275.4900	275.4890	275.4890	275.4890	0.00
12/12/2007	TRT1 On 06-November-08			Index Future	283.3500	283.6660	283.3540	283.6660	400.00
13/12/2007	\$ / R On 17-March-08			Currency Future	6.8600	6.8065	6.8550	6.8065	42,771.00
13/12/2007	\$ / R On 13-June-08			Currency Future	6.9700	6.9244	6.9739	6.9244	14,253.00
13/12/2007	\$ / R On 15-September-08			Currency Future	7.1000	0.0000	7.1033	0.0000	0.00
13/12/2007	\$ / R On 14-December-07			Currency Future	6.7400	6.6953	6.7433	6.6953	25,304.00
13/12/2007	£ / R On 17-March-08			Currency Future	13.9300	13.8882	13.9333	13.8882	1,037.00
13/12/2007	£ / R On 13-June-08			Currency Future	14.1300	14.0837	14.1303	14.0837	1,150.00
13/12/2007	£ / R On 15-September-08			Currency Future	14.3400	0.0000	14.3421	0.0000	0.00
13/12/2007	£ / R On 14-December-07			Currency Future	13.7500	13.7069	13.7494	13.7069	37.00
13/12/2007	€ / R On 17-March-08			Currency Future	10.0500	9.9991	10.0512	9.9991	1,752.00
13/12/2007	€ / R On 13-June-08			Currency Future	10.2200	10.1685	10.2211	10.1685	1,241.00
13/12/2007	€ / R On 15-September-08			Currency Future	10.4000	0.0000	10.3987	0.0000	0.00
13/12/2007	€ / R On 14-December-07			Currency Future	9.8800	9.8311	9.8813	9.8311	2.00
13/12/2007	ALBI On 07-February-08			Index Future	262.6400	262.9850	262.6410	262.9850	517.00
13/12/2007	ALBI On 02-May-08			Index Future	269.0800	269.4720	269.0840	269.4720	0.00
13/12/2007	ALBI On 07-August-08			Index Future	277.1700	277.2560	277.1720	277.2560	0.00
13/12/2007	ALBI On 06-November-08			Index Future	284.7700	284.8540	284.7680	284.8540	0.00
13/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	87317	90657	87317	90657	0.00
13/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	907	807	907	807	0.00
13/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	57456	60282	57456	60282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	16616	15562	16616	15562	0.00
13/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	129047	129829	129047	129829	0.00
13/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7327	7269	7327	7269	0.00
13/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	201367	202199	201367	202199	0.00
13/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3687	3659	3687	3659	0.00
13/12/2007	CRD1 On 07-February-08			Index Future	112.6200	112.7360	112.6180	112.7360	0.00
13/12/2007	CRD1 On 02-May-08			Index Future	115.5700	115.6930	115.5710	115.6930	0.00
13/12/2007	CRD1 On 07-August-08			Index Future	120.1800	120.2150	120.1780	120.2150	0.00
13/12/2007	CRD1 On 06-November-08			Index Future	122.2800	122.4120	122.2840	122.4120	8.00
13/12/2007	GOVI On 07-February-08			jGovi	263.8500	264.1720	263.8515	264.1720	7.00
13/12/2007	GOVI On 02-May-08			jGovi	271.2500	271.5780	271.2470	271.5780	0.00
13/12/2007	GOVI On 07-August-08			jGovi	278.8900	279.2260	278.8865	279.2260	0.00
13/12/2007	GOVI On 06-November-08			jGovi	286.5000	286.8460	286.4985	286.8460	60.00
13/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	10979	12421	10979	12421	0.00
13/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	22464	20701	22464	20701	0.00
13/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	81268	84052	81268	84052	0.00
13/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	8798	8272	8798	8272	0.00
13/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	73157	75556	73157	75556	0.00
13/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	24292	23296	24292	23296	0.00
13/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	137397	140351	137397	140351	0.00
13/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	12412	11891	12412	11891	0.00
13/12/2007	ILBI On 07-February-08			Index Future	299.5200	299.6110	299.5210	299.6110	0.00
13/12/2007	J153 On 31-August-10			jSwap	10.4100	10.4140	0.0752	0.0753	0.00
13/12/2007	J157 On 15-September-15			jSwap	9.3600	9.3530	0.0060	0.0058	0.00
13/12/2007	J186 On 21-December-26			jSwap	8.4600	8.4450	0.0921	0.0911	0.00
13/12/2007	J201 On 22-December-14			jSwap	9.4600	9.4590	0.1070	0.1070	0.00
13/12/2007	J203 On 15-September-17			jSwap	9.1500	9.1500	0.1076	0.1073	0.00
13/12/2007	J204 On 21-December-18			jSwap	9.0600	9.0570	0.1135	0.1130	0.00
13/12/2007	J207 On 15-January-20			jSwap	8.9700	8.9580	0.0734	0.0726	0.00
13/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2290	11.2250	11.2290	0.00
13/12/2007	JFRA On 07-February-08			jFra	11.2400	11.2560	0.0273	0.0273	0.00
13/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3980	0.0252	0.0253	0.00
13/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2350	0.0290	0.0290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2007	JFRA On 07-May-09			jFra	10.0700	10.0590	0.0245	0.0245	0.00
13/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0350	0.0267	0.0268	0.00
13/12/2007	JFRA On 06-August-09			jFra	9.7700	9.7800	0.0238	0.0238	0.00
13/12/2007	JFRA On 06-November-08			jFra	10.7300	10.7200	0.0261	0.0260	0.00
13/12/2007	JFRA On 05-November-09			jFra	9.4600	9.4680	0.0231	0.0231	0.00
13/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13166	13256	13166	13256	0.00
13/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	4057	4105	4057	4105	0.00
13/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21862	21897	21862	21897	0.00
13/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20914	20930	20914	20930	0.00
13/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13685	13734	13685	13734	0.00
13/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11160	11199	11160	11199	0.00
13/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17036	17095	17036	17095	0.00
13/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15180	15190	15180	15190	0.00
13/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25335	25374	25335	25374	0.00
13/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25907	25910	25907	25910	0.00
13/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19515	19530	19515	19530	0.00
13/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18347	18389	18347	18389	0.00
13/12/2007	JN02 On 07-February-08			jNote	10.5200	10.5300	0.1866	0.1866	0.00
13/12/2007	JN02 On 02-May-08			jNote	10.2800	10.2800	0.1841	0.1841	0.00
13/12/2007	JN02 On 07-August-08			jNote	9.9900	9.9930	0.1781	0.1781	0.00
13/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27719	27849	27719	27849	0.00
13/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	711	728	711	728	0.00
13/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15890	15963	15890	15963	0.00
13/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9369	9390	9369	9390	0.00
13/12/2007	JN05 On 07-February-08			jNote	9.5300	9.5260	0.3720	0.3718	0.00
13/12/2007	JN05 On 02-May-08			jNote	9.3900	9.3790	0.3681	0.3677	0.00
13/12/2007	JN05 On 07-August-08			jNote	9.2200	9.2100	0.3622	0.3618	0.00
13/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22169	22009	22169	22009	0.00
13/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1407	1481	1407	1481	0.00
13/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11024	10889	11024	10889	0.00
13/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13913	14171	13913	14171	0.00
13/12/2007	JN10 On 07-February-08			jNote	8.9200	8.9190	0.5763	0.5760	0.00
13/12/2007	JN10 On 02-May-08			jNote	8.8200	8.8120	0.5735	0.5731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2007	JN10 On 07-August-08			jNote	8.7000	8.6900	0.5686	0.5681	0.00
13/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5621	5560	5621	5560	0.00
13/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	10531	10794	10531	10794	0.00
13/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7946	7822	7946	7822	0.00
13/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	18346	18681	18346	18681	0.00
13/12/2007	JROD On 31-January-08			jRod	10.6700	10.6810	0.0069	0.0069	0.00
13/12/2007	JROD On 29-February-08			jRod	11.0700	11.0840	0.0077	0.0078	0.00
13/12/2007	JROD On 31-March-08			jRod	10.7900	10.7980	0.0142	0.0142	0.00
13/12/2007	JROD On 30-April-08			jRod	11.0400	11.0470	0.0150	0.0150	0.00
13/12/2007	JROD On 30-May-08			jRod	11.2400	11.2410	0.0158	0.0158	0.00
13/12/2007	JROD On 30-June-08			jRod	10.9800	10.9780	0.0220	0.0221	0.00
13/12/2007	JROD On 31-July-08			jRod	11.1500	11.1490	0.0229	0.0229	0.00
13/12/2007	JROD On 31-December-07			jRod	10.2700	10.2700	0.0061	0.0061	0.00
13/12/2007	OTH1 On 07-February-08			Index Future	257.4600	257.9490	257.4590	257.9490	0.00
13/12/2007	OTH1 On 02-May-08			Index Future	264.2100	264.7150	264.2110	264.7150	0.00
13/12/2007	OTH1 On 07-August-08			Index Future	271.6300	271.7130	271.6300	271.7130	0.00
13/12/2007	OTH1 On 06-November-08			Index Future	279.5600	280.0890	279.5580	280.0890	12.00
13/12/2007	R153 On 07-February-08			Bond Future	9.2000	9.1620	114.3575	114.4513	8,404.00
13/12/2007	R153 On 02-May-08			Bond Future	8.9600	8.9150	110.6777	110.7642	0.00
13/12/2007	R153 On 07-August-08			Bond Future	8.6800	8.6380	113.7845	113.8621	0.00
13/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	14	18	14	18	0.00
13/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2275	2185	2275	2185	0.00
13/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	774	823	774	823	0.00
13/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	677	639	677	639	0.00
13/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	654	690	654	690	0.00
13/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1000	958	1000	958	0.00
13/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3	4	3	4	0.00
13/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2868	2775	2868	2775	0.00
13/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
13/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3474	3380	3474	3380	0.00
13/12/2007	R157 On 07-February-08			Bond Future	8.3200	8.2890	134.2681	134.4649	9,138.00
13/12/2007	R157 On 02-May-08			Bond Future	8.1800	8.1530	130.8730	131.0664	0.00
13/12/2007	R157 On 07-August-08			Bond Future	8.0500	8.0150	134.5342	134.7233	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	189	221	189	221	0.00
13/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	3992	3826	3992	3826	0.00
13/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3257	3392	3257	3392	0.00
13/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1236	1178	1236	1178	2,000.00
13/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2507	2607	2507	2607	0.00
13/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2791	2701	2791	2701	0.00
13/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4384	4538	4384	4538	0.00
13/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	799	758	799	758	0.00
13/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	52	64	52	64	0.00
13/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5572	5387	5572	5387	0.00
13/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	10	13	10	13	0.00
13/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7277	7083	7277	7083	0.00
13/12/2007	R186 On 07-February-08			Bond Future	7.9300	7.9090	126.4407	126.6708	0.00
13/12/2007	R186 On 02-May-08			Bond Future	7.8500	7.8260	129.6975	129.9287	0.00
13/12/2007	R186 On 07-August-08			Bond Future	7.7700	7.7450	127.9951	128.2270	0.00
13/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1307	1410	1307	1410	0.00
13/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3390	3263	3390	3263	0.00
13/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4484	4634	4484	4634	0.00
13/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2725	2644	2725	2644	0.00
13/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4632	4762	4632	4762	0.00
13/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	4806	4704	4806	4704	0.00
13/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	509	565	509	565	0.00
13/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5589	5415	5589	5415	0.00
13/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	146	168	146	168	0.00
13/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8329	8121	8329	8121	0.00
13/12/2007	R196 On 07-February-08			Bond Future	9.9900	9.9440	104.5598	104.6024	0.00
13/12/2007	R196 On 02-May-08			Bond Future	9.6700	9.6180	102.0881	102.1297	0.00
13/12/2007	R196 On 07-August-08			Bond Future	9.1600	9.1610	104.9174	104.9174	0.00
13/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	9	11	9	11	0.00
13/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1220	1179	1220	1179	0.00
13/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	105	116	105	116	0.00
13/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	624	594	624	594	0.00
13/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1585	1588	1585	1588	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1803	1806	1803	1806	0.00
13/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3	4	3	4	0.00
13/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1462	1420	1462	1420	0.00
13/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
13/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1708	1666	1708	1666	0.00
13/12/2007	R201 On 07-February-08			Bond Future	8.3700	8.3520	103.1904	103.2945	0.00
13/12/2007	R201 On 02-May-08			Bond Future	8.2400	8.2190	105.8515	105.9538	0.00
13/12/2007	R201 On 07-August-08			Bond Future	8.1100	8.0870	104.3716	104.4714	0.00
13/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	113	127	113	127	0.00
13/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3414	3324	3414	3324	0.00
13/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2386	2457	2386	2457	0.00
13/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1063	1032	1063	1032	0.00
13/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1813	1864	1813	1864	0.00
13/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2348	2300	2348	2300	0.00
13/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	28	33	28	33	0.00
13/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4694	4595	4694	4595	0.00
13/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	6	8	6	8	0.00
13/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6059	5956	6059	5956	0.00
13/12/2007	R203 On 07-February-08			Bond Future	8.1800	8.1640	103.8204	103.9520	0.00
13/12/2007	R203 On 02-May-08			Bond Future	8.0800	8.0550	102.3053	102.4360	0.00
13/12/2007	R203 On 07-August-08			Bond Future	7.9700	7.9450	105.1698	105.2991	0.00
13/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	102	117	102	117	0.00
13/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4734	4617	4734	4617	0.00
13/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2325	2411	2325	2411	0.00
13/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1190	1146	1190	1146	0.00
13/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	1095	1149	1095	1149	0.00
13/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2496	2420	2496	2420	0.00
13/12/2007	R204 On 07-February-08			Bond Future	8.1700	8.1590	99.9407	100.0113	3,331.00
13/12/2007	R204 On 02-May-08			Bond Future	8.0700	8.0600	102.5086	102.5788	0.00
13/12/2007	R204 On 07-August-08			Bond Future	7.9700	7.9620	101.3157	101.3855	0.00
13/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	304	323	304	323	0.00
13/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5176	5124	5176	5124	0.00
13/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2517	2567	2517	2567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1263	1243	1263	1243	0.00
13/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	979	1008	979	1008	0.00
13/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2543	2502	2543	2502	0.00
13/12/2007	R206 On 07-February-08			Bond Future	8.4600	8.4260	96.1835	96.3175	0.00
13/12/2007	R206 On 02-May-08			Bond Future	8.3200	8.2870	98.6658	98.7968	0.00
13/12/2007	R206 On 07-August-08			Bond Future	8.1700	8.1440	97.6550	97.7821	0.00
13/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	63	75	63	75	0.00
13/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3277	3156	3277	3156	0.00
13/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	1054	1121	1054	1121	0.00
13/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1347	1283	1347	1283	0.00
13/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1236	1295	1236	1295	0.00
13/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1977	1909	1977	1909	0.00
13/12/2007	R207 On 07-February-08			Bond Future	8.1400	8.1220	93.8232	93.9674	0.00
13/12/2007	R207 On 02-May-08			Bond Future	8.0500	8.0310	96.2390	96.3829	0.00
13/12/2007	R207 On 07-August-08			Bond Future	7.9600	7.9400	95.2796	95.4228	0.00
13/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	98	113	98	113	0.00
13/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	4876	4747	4876	4747	0.00
13/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2655	2752	2655	2752	0.00
13/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1239	1193	1239	1193	0.00
13/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1679	1761	1679	1761	0.00
13/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1394	1332	1394	1332	0.00
13/12/2007	R209 On 07-February-08			Bond Future	7.6300	7.5950	86.4581	86.7601	6,590.00
13/12/2007	R209 On 02-May-08			Bond Future	7.5600	7.5260	85.5210	85.8265	0.00
13/12/2007	R209 On 07-August-08			Bond Future	7.4900	7.4570	87.9224	88.2313	0.00
13/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	126	154	126	154	0.00
13/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	6796	6521	6796	6521	0.00
13/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3776	3979	3776	3979	0.00
13/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1842	1740	1842	1740	0.00
13/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	3089	3336	3089	3336	0.00
13/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	456	394	456	394	0.00
13/12/2007	TRT1 On 07-February-08			Index Future	260.6400	260.9570	260.6350	260.9570	0.00
13/12/2007	TRT1 On 02-May-08			Index Future	267.4700	267.8020	267.4700	267.8020	0.00
13/12/2007	TRT1 On 07-August-08			Index Future	120.1800	275.4890	120.1780	275.4890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2007	TRT1 On 06-November-08			Index Future	283.0100	283.3540	283.0060	283.3540	400.00
14/12/2007	\$ / R On 17-March-08			Currency Future	6.9500	6.8550	6.9534	6.8550	44,804.00
14/12/2007	\$ / R On 13-June-08			Currency Future	7.0700	6.9739	7.0743	6.9739	14,253.00
14/12/2007	\$ / R On 15-September-08			Currency Future	7.2100	7.1033	7.2057	7.1033	0.00
14/12/2007	\$ / R On 14-December-07			Currency Future	6.8200	6.7433	6.8192	6.7433	0.00
14/12/2007	£ / R On 17-March-08			Currency Future	14.0300	13.9333	14.0257	13.9333	1,037.00
14/12/2007	£ / R On 13-June-08			Currency Future	14.2300	14.1303	14.2268	14.1303	1,150.00
14/12/2007	£ / R On 15-September-08			Currency Future	14.4400	14.3421	14.4428	14.3421	0.00
14/12/2007	£ / R On 14-December-07			Currency Future	13.8400	13.7494	13.8385	13.7494	0.00
14/12/2007	€ / R On 17-March-08			Currency Future	10.0700	10.0512	10.0717	10.0512	1,752.00
14/12/2007	€ / R On 13-June-08			Currency Future	10.2400	10.2211	10.2443	10.2211	1,241.00
14/12/2007	€ / R On 15-September-08			Currency Future	10.4200	10.3987	10.4222	10.3987	0.00
14/12/2007	€ / R On 14-December-07			Currency Future	9.9100	9.8813	9.9144	9.8813	0.00
14/12/2007	ALBI On 07-February-08			Index Future	262.1000	262.6410	262.0980	262.6410	517.00
14/12/2007	ALBI On 02-May-08			Index Future	269.0000	269.0840	269.0020	269.0840	0.00
14/12/2007	ALBI On 07-August-08			Index Future	277.0900	277.1720	277.0880	277.1720	0.00
14/12/2007	ALBI On 06-November-08			Index Future	284.6800	284.7680	284.6820	284.7680	0.00
14/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	82098	87317	82098	87317	0.00
14/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1118	907	1118	907	0.00
14/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	56783	57456	56783	57456	0.00
14/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	16763	16616	16763	16616	0.00
14/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	128266	129047	128266	129047	0.00
14/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7386	7327	7386	7327	0.00
14/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	200536	201367	200536	201367	0.00
14/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3716	3687	3716	3687	0.00
14/12/2007	CRD1 On 07-February-08			Index Future	112.4400	112.6180	112.4420	112.6180	0.00
14/12/2007	CRD1 On 02-May-08			Index Future	115.3900	115.5710	115.3910	115.5710	0.00
14/12/2007	CRD1 On 07-August-08			Index Future	120.1400	120.1780	120.1420	120.1780	0.00
14/12/2007	CRD1 On 06-November-08			Index Future	122.0900	122.2840	122.0940	122.2840	8.00
14/12/2007	GOVI On 07-February-08			jGovi	263.3300	263.8515	263.3265	263.8515	7.00
14/12/2007	GOVI On 02-May-08			jGovi	270.7100	271.2470	270.7065	271.2470	0.00
14/12/2007	GOVI On 07-August-08			jGovi	278.3300	278.8865	278.3310	278.8865	0.00
14/12/2007	GOVI On 06-November-08			jGovi	285.9300	286.4985	285.9300	286.4985	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	8926	10979	8926	10979	0.00
14/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	25661	22464	25661	22464	0.00
14/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	76839	81268	76839	81268	0.00
14/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	9774	8798	9774	8798	0.00
14/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	69361	73157	69361	73157	0.00
14/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	26051	24292	26051	24292	0.00
14/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	132642	137397	132642	137397	0.00
14/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	13342	12412	13342	12412	0.00
14/12/2007	ILBI On 07-February-08			Index Future	299.4300	299.5210	299.4320	299.5210	0.00
14/12/2007	J153 On 31-August-10			jSwap	10.4200	10.4120	0.0753	0.0752	0.00
14/12/2007	J157 On 15-September-15			jSwap	9.3600	9.3570	0.0061	0.0060	0.00
14/12/2007	J186 On 21-December-26			jSwap	8.4600	8.4550	0.0922	0.0921	0.00
14/12/2007	J201 On 22-December-14			jSwap	9.4600	9.4580	0.1071	0.1070	0.00
14/12/2007	J203 On 15-September-17			jSwap	9.1600	9.1530	0.1077	0.1076	0.00
14/12/2007	J204 On 21-December-18			jSwap	9.0700	9.0640	0.1136	0.1135	0.00
14/12/2007	J207 On 15-January-20			jSwap	8.9700	8.9680	0.0735	0.0734	0.00
14/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2290	11.2250	0.00
14/12/2007	JFRA On 07-February-08			jFra	11.2400	11.2380	0.0273	0.0273	0.00
14/12/2007	JFRA On 05-February-09			jFra	10.4000	10.3900	0.0253	0.0252	0.00
14/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2310	0.0290	0.0290	0.00
14/12/2007	JFRA On 07-May-09			jFra	10.0700	10.0670	0.0245	0.0245	0.00
14/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0150	0.0267	0.0267	0.00
14/12/2007	JFRA On 06-August-09			jFra	9.7600	9.7650	0.0238	0.0238	0.00
14/12/2007	JFRA On 06-November-08			jFra	10.7300	10.7310	0.0261	0.0261	0.00
14/12/2007	JFRA On 05-November-09			jFra	9.4700	9.4620	0.0231	0.0231	0.00
14/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	13101	13166	13101	13166	0.00
14/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	3996	4057	3996	4057	0.00
14/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21850	21862	21850	21862	0.00
14/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20875	20914	20875	20914	0.00
14/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13642	13685	13642	13685	0.00
14/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	11115	11160	11115	11160	0.00
14/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17008	17036	17008	17036	0.00
14/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	15142	15180	15142	15180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25312	25335	25312	25335	0.00
14/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25888	25907	25888	25907	0.00
14/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19485	19515	19485	19515	0.00
14/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18319	18347	18319	18347	0.00
14/12/2007	JN02 On 07-February-08			jNote	10.5300	10.5240	0.1866	0.1866	0.00
14/12/2007	JN02 On 02-May-08			jNote	10.2800	10.2770	0.1841	0.1841	0.00
14/12/2007	JN02 On 07-August-08			jNote	10.0000	9.9920	0.1781	0.1781	0.00
14/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	27729	27719	27729	27719	0.00
14/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	683	711	683	711	0.00
14/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15878	15890	15878	15890	0.00
14/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	9304	9369	9304	9369	0.00
14/12/2007	JN05 On 07-February-08			jNote	9.5400	9.5320	0.3721	0.3720	0.00
14/12/2007	JN05 On 02-May-08			jNote	9.3900	9.3890	0.3682	0.3681	0.00
14/12/2007	JN05 On 07-August-08			jNote	9.2200	9.2200	0.3623	0.3622	0.00
14/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22230	22169	22230	22169	0.00
14/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	1352	1407	1352	1407	0.00
14/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	11016	11024	11016	11024	0.00
14/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13826	13913	13826	13913	0.00
14/12/2007	JN10 On 07-February-08			jNote	8.9300	8.9240	0.5763	0.5763	0.00
14/12/2007	JN10 On 02-May-08			jNote	8.8200	8.8190	0.5735	0.5735	0.00
14/12/2007	JN10 On 07-August-08			jNote	8.7000	8.6990	0.5686	0.5686	0.00
14/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	5604	5621	5604	5621	0.00
14/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	10385	10531	10385	10531	0.00
14/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	7952	7946	7952	7946	0.00
14/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	18221	18346	18221	18346	0.00
14/12/2007	JROD On 31-January-08			jRod	10.6600	10.6720	0.0077	0.0069	0.00
14/12/2007	JROD On 29-February-08			jRod	11.0600	11.0720	0.0085	0.0077	0.00
14/12/2007	JROD On 31-March-08			jRod	10.7900	10.7920	0.0150	0.0142	0.00
14/12/2007	JROD On 30-April-08			jRod	11.0400	11.0420	0.0158	0.0150	0.00
14/12/2007	JROD On 30-May-08			jRod	11.2300	11.2370	0.0166	0.0158	0.00
14/12/2007	JROD On 30-June-08			jRod	10.9700	10.9750	0.0228	0.0220	0.00
14/12/2007	JROD On 31-July-08			jRod	11.1400	11.1460	0.0237	0.0229	0.00
14/12/2007	JROD On 31-December-07			jRod	10.2600	10.2660	0.0069	0.0061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2007	OTH1 On 07-February-08			Index Future	256.8100	257.4590	256.8050	257.4590	0.00
14/12/2007	OTH1 On 02-May-08			Index Future	263.5400	264.2110	263.5390	264.2110	0.00
14/12/2007	OTH1 On 07-August-08			Index Future	271.5500	271.6300	271.5480	271.6300	0.00
14/12/2007	OTH1 On 06-November-08			Index Future	278.8500	279.5580	278.8480	279.5580	12.00
14/12/2007	R153 On 07-February-08			Bond Future	9.2400	9.2020	114.2638	114.3575	8,311.00
14/12/2007	R153 On 02-May-08			Bond Future	9.0000	8.9550	110.5913	110.6777	0.00
14/12/2007	R153 On 07-August-08			Bond Future	8.7200	8.6780	113.7069	113.7845	0.00
14/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	11	14	11	14	0.00
14/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2365	2275	2365	2275	0.00
14/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	727	774	727	774	0.00
14/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	716	677	716	677	0.00
14/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	619	654	619	654	0.00
14/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1042	1000	1042	1000	0.00
14/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2	3	2	3	0.00
14/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	2961	2868	2961	2868	0.00
14/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	1	0	1	0.00
14/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3567	3474	3567	3474	0.00
14/12/2007	R157 On 07-February-08			Bond Future	8.3600	8.3190	134.0062	134.2681	9,138.00
14/12/2007	R157 On 02-May-08			Bond Future	8.2200	8.1830	130.6156	130.8730	0.00
14/12/2007	R157 On 07-August-08			Bond Future	8.0900	8.0450	134.2826	134.5342	2,500.00
14/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	154	189	154	189	0.00
14/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4219	3992	4219	3992	0.00
14/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	3083	3257	3083	3257	0.00
14/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1319	1236	1319	1236	2,000.00
14/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2379	2507	2379	2507	0.00
14/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	2915	2791	2915	2791	0.00
14/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	4186	4384	4186	4384	0.00
14/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	857	799	857	799	0.00
14/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	40	52	40	52	0.00
14/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	5822	5572	5822	5572	0.00
14/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	7	10	7	10	0.00
14/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7536	7277	7536	7277	0.00
14/12/2007	R186 On 07-February-08			Bond Future	7.9700	7.9290	125.9823	126.4407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2007	R186 On 02-May-08			Bond Future	7.8900	7.8460	129.2370	129.6975	0.00
14/12/2007	R186 On 07-August-08			Bond Future	7.8100	7.7650	127.5332	127.9951	0.00
14/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	1132	1307	1132	1307	0.00
14/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3673	3390	3673	3390	0.00
14/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	4204	4484	4204	4484	0.00
14/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	2905	2725	2905	2725	0.00
14/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4389	4632	4389	4632	0.00
14/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5025	4806	5025	4806	0.00
14/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	421	509	421	509	0.00
14/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5959	5589	5959	5589	0.00
14/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	113	146	113	146	0.00
14/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	8755	8329	8755	8329	0.00
14/12/2007	R196 On 07-February-08			Bond Future	9.9900	9.9880	104.5598	104.5598	0.00
14/12/2007	R196 On 02-May-08			Bond Future	9.6800	9.6720	102.0858	102.0881	0.00
14/12/2007	R196 On 07-August-08			Bond Future	0.1500	9.1610	109.9152	104.9174	0.00
14/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	8	9	8	9	0.00
14/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1220	1220	1220	1220	0.00
14/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	103	105	103	105	0.00
14/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	625	624	625	624	0.00
14/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	5075	1585	5075	1585	0.00
14/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	295	1803	295	1803	0.00
14/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3	3	3	3	0.00
14/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1462	1462	1462	1462	0.00
14/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
14/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1708	1708	1708	1708	0.00
14/12/2007	R201 On 07-February-08			Bond Future	8.4100	8.3720	102.9826	103.1904	0.00
14/12/2007	R201 On 02-May-08			Bond Future	8.2800	8.2390	105.6474	105.8515	0.00
14/12/2007	R201 On 07-August-08			Bond Future	8.1500	8.1070	104.1722	104.3716	0.00
14/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	90	113	90	113	0.00
14/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3599	3414	3599	3414	0.00
14/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2253	2386	2253	2386	0.00
14/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1134	1063	1134	1063	0.00
14/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1716	1813	1716	1813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2452	2348	2452	2348	0.00
14/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	21	28	21	28	0.00
14/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	4895	4694	4895	4694	0.00
14/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	4	6	4	6	0.00
14/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6265	6059	6265	6059	0.00
14/12/2007	R203 On 07-February-08			Bond Future	8.2200	8.1840	103.5578	103.8204	0.00
14/12/2007	R203 On 02-May-08			Bond Future	8.1200	8.0750	102.0446	102.3053	0.00
14/12/2007	R203 On 07-August-08			Bond Future	8.0100	7.9650	104.9119	105.1698	0.00
14/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	81	102	81	102	0.00
14/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	4975	4734	4975	4734	0.00
14/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	2162	2325	2162	2325	0.00
14/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1288	1190	1288	1190	0.00
14/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	997	1095	997	1095	0.00
14/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2656	2496	2656	2496	0.00
14/12/2007	R204 On 07-February-08			Bond Future	8.2100	8.1690	99.6591	99.9407	3,331.00
14/12/2007	R204 On 02-May-08			Bond Future	8.1100	8.0700	102.2282	102.5086	0.00
14/12/2007	R204 On 07-August-08			Bond Future	8.0100	7.9720	101.0373	101.3157	0.00
14/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	259	304	259	304	0.00
14/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5412	5176	5412	5176	0.00
14/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2341	2517	2341	2517	0.00
14/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1368	1263	1368	1263	0.00
14/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	880	979	880	979	0.00
14/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	2722	2543	2722	2543	0.00
14/12/2007	R206 On 07-February-08			Bond Future	8.5300	8.4560	95.8719	96.1835	0.00
14/12/2007	R206 On 02-May-08			Bond Future	8.3900	8.3170	98.3611	98.6658	0.00
14/12/2007	R206 On 07-August-08			Bond Future	8.1700	8.1740	97.6550	97.6550	0.00
14/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	42	63	42	63	0.00
14/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3568	3277	3568	3277	0.00
14/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	914	1054	914	1054	0.00
14/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1511	1347	1511	1347	0.00
14/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	1233	1236	1233	1236	0.00
14/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	1973	1977	1973	1977	0.00
14/12/2007	R207 On 07-February-08			Bond Future	8.1800	8.1420	93.5358	93.8232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2007	R207 On 02-May-08			Bond Future	8.0900	8.0510	95.9522	96.2390	0.00
14/12/2007	R207 On 07-August-08			Bond Future	8.0000	7.9600	94.9940	95.2796	0.00
14/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	76	98	76	98	0.00
14/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5142	4876	5142	4876	0.00
14/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2471	2655	2471	2655	0.00
14/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1343	1239	1343	1239	0.00
14/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1527	1679	1527	1679	0.00
14/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1527	1394	1527	1394	0.00
14/12/2007	R209 On 07-February-08			Bond Future	7.6600	7.6250	86.1579	86.4581	6,590.00
14/12/2007	R209 On 02-May-08			Bond Future	7.5900	7.5560	85.2173	85.5210	0.00
14/12/2007	R209 On 07-August-08			Bond Future	7.5200	7.4870	87.6153	87.9224	0.00
14/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	103	126	103	126	0.00
14/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7072	6796	7072	6796	0.00
14/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3579	3776	3579	3776	0.00
14/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	1949	1842	1949	1842	0.00
14/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2851	3089	2851	3089	0.00
14/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	525	456	525	456	0.00
14/12/2007	TRT1 On 07-February-08			Index Future	260.1100	260.6350	260.1130	260.6350	0.00
14/12/2007	TRT1 On 02-May-08			Index Future	266.9300	267.4700	266.9340	267.4700	0.00
14/12/2007	TRT1 On 07-August-08			Index Future	275.0100	120.1780	275.0080	120.1780	0.00
14/12/2007	TRT1 On 06-November-08			Index Future	282.4400	283.0060	282.4400	283.0060	400.00
18/12/2007	\$/R On 17-March-08			Currency Future	7.0100	6.9534	7.0131	6.9534	45,175.00
18/12/2007	\$/R On 13-June-08			Currency Future	7.1400	7.0743	7.1365	7.0743	14,253.00
18/12/2007	\$/R On 15-September-08			Currency Future	7.2700	7.2057	7.2691	7.2057	100.00
18/12/2007	£/R On 17-March-08			Currency Future	14.1200	14.0257	14.1215	14.0257	1,037.00
18/12/2007	£/R On 13-June-08			Currency Future	14.3300	14.2268	14.3272	14.2268	1,155.00
18/12/2007	£/R On 15-September-08			Currency Future	14.5400	14.4428	14.5441	14.4428	0.00
18/12/2007	€/R On 17-March-08			Currency Future	10.1200	10.0717	10.1225	10.0717	1,752.00
18/12/2007	€/R On 13-June-08			Currency Future	10.3000	10.2443	10.2986	10.2443	1,248.00
18/12/2007	€/R On 15-September-08			Currency Future	10.4800	10.4222	10.4798	10.4222	0.00
18/12/2007	ALBI On 07-February-08			Index Future	261.3700	262.0980	261.3740	262.0980	517.00
18/12/2007	ALBI On 02-May-08			Index Future	268.9100	269.0020	268.9050	269.0020	0.00
18/12/2007	ALBI On 07-August-08			Index Future	276.9900	277.0880	276.9870	277.0880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	ALBI On 06-November-08			Index Future	284.5800	284.6820	284.5790	284.6820	0.00
18/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	75054	82098	75054	82098	0.00
18/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1314	1118	1314	1118	0.00
18/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	55691	56783	55691	56783	0.00
18/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	16641	16763	16641	16763	0.00
18/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	127187	128266	127187	128266	0.00
18/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7317	7386	7317	7386	0.00
18/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	199469	200536	199469	200536	0.00
18/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3679	3716	3679	3716	0.00
18/12/2007	CRD1 On 07-February-08			Index Future	112.2300	112.4420	112.2250	112.4420	0.00
18/12/2007	CRD1 On 02-May-08			Index Future	115.1700	115.3910	115.1670	115.3910	0.00
18/12/2007	CRD1 On 07-August-08			Index Future	120.1000	120.1420	120.0980	120.1420	0.00
18/12/2007	CRD1 On 06-November-08			Index Future	121.8600	122.0940	121.8590	122.0940	8.00
18/12/2007	GOVI On 07-February-08			jGovi	262.6500	263.3265	262.6465	263.3265	7.00
18/12/2007	GOVI On 02-May-08			jGovi	270.0100	270.7065	270.0055	270.7065	0.00
18/12/2007	GOVI On 07-August-08			jGovi	277.6100	278.3310	277.6115	278.3310	0.00
18/12/2007	GOVI On 06-November-08			jGovi	285.1900	285.9300	285.1930	285.9300	60.00
18/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	6330	8926	6330	8926	0.00
18/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	29865	25661	29865	25661	0.00
18/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	70985	76839	70985	76839	0.00
18/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	10930	9774	10930	9774	0.00
18/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	64350	69361	64350	69361	0.00
18/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	28235	26051	28235	26051	0.00
18/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	126411	132642	126411	132642	0.00
18/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	14481	13342	14481	13342	0.00
18/12/2007	ILBI On 07-February-08			Index Future	299.3300	299.4320	299.3270	299.4320	0.00
18/12/2007	J153 On 31-August-10			jSwap	10.5300	10.4150	0.0783	0.0753	0.00
18/12/2007	J157 On 15-September-15			jSwap	9.4800	9.3590	0.0127	0.0061	0.00
18/12/2007	J186 On 21-December-26			jSwap	8.5600	8.4560	0.1019	0.0922	0.00
18/12/2007	J201 On 22-December-14			jSwap	9.5800	9.4590	0.1133	0.1071	0.00
18/12/2007	J203 On 15-September-17			jSwap	9.2700	9.1550	0.1147	0.1077	0.00
18/12/2007	J204 On 21-December-18			jSwap	9.1800	9.0650	0.1211	0.1136	0.00
18/12/2007	J207 On 15-January-20			jSwap	9.0800	8.9690	0.0815	0.0735	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2290	11.2250	11.2290	0.00
18/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2360	0.0273	0.0273	0.00
18/12/2007	JFRA On 05-February-09			jFra	10.5200	10.4010	0.0256	0.0253	0.00
18/12/2007	JFRA On 02-May-08			jFra	11.3000	11.2320	0.0292	0.0290	0.00
18/12/2007	JFRA On 07-May-09			jFra	10.1800	10.0710	0.0248	0.0245	0.00
18/12/2007	JFRA On 07-August-08			jFra	11.1300	11.0190	0.0270	0.0267	0.00
18/12/2007	JFRA On 06-August-09			jFra	9.9000	9.7630	0.0241	0.0238	0.00
18/12/2007	JFRA On 06-November-08			jFra	10.8800	10.7300	0.0264	0.0261	0.00
18/12/2007	JFRA On 05-November-09			jFra	9.6400	9.4650	0.0235	0.0231	0.00
18/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	12900	13101	12900	13101	0.00
18/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	3716	3996	3716	3996	0.00
18/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21894	21850	21894	21850	0.00
18/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20626	20875	20626	20875	0.00
18/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13559	13642	13559	13642	0.00
18/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	10854	11115	10854	11115	0.00
18/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17004	17008	17004	17008	0.00
18/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	14879	15142	14879	15142	0.00
18/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25384	25312	25384	25312	0.00
18/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25635	25888	25635	25888	0.00
18/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19557	19485	19557	19485	0.00
18/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	18018	18319	18018	18319	0.00
18/12/2007	JN02 On 07-February-08			jNote	10.6400	10.5260	0.1884	0.1866	0.00
18/12/2007	JN02 On 02-May-08			jNote	10.4200	10.2800	0.1863	0.1841	0.00
18/12/2007	JN02 On 07-August-08			jNote	10.1500	9.9950	0.1806	0.1781	0.00
18/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	29446	27729	29446	27729	0.00
18/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	455	683	455	683	0.00
18/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17137	15878	17137	15878	0.00
18/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	8156	9304	8156	9304	0.00
18/12/2007	JN05 On 07-February-08			jNote	9.6800	9.5350	0.3765	0.3721	0.00
18/12/2007	JN05 On 02-May-08			jNote	9.5400	9.3910	0.3727	0.3682	0.00
18/12/2007	JN05 On 07-August-08			jNote	9.3700	9.2240	0.3667	0.3623	0.00
18/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	27042	22230	27042	22230	0.00
18/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	630	1352	630	1352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	13707	11016	13707	11016	0.00
18/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	10724	13826	10724	13826	0.00
18/12/2007	JN10 On 07-February-08			jNote	9.0500	8.9260	0.5809	0.5763	0.00
18/12/2007	JN10 On 02-May-08			jNote	8.9400	8.8210	0.5782	0.5735	0.00
18/12/2007	JN10 On 07-August-08			jNote	8.8200	8.7010	0.5733	0.5686	0.00
18/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	8978	5604	8978	5604	0.00
18/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	6090	10385	6090	10385	0.00
18/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	11065	7952	11065	7952	0.00
18/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13384	18221	13384	18221	0.00
18/12/2007	JROD On 31-January-08			jRod	10.6400	10.6640	0.0068	0.0077	0.00
18/12/2007	JROD On 29-February-08			jRod	11.0300	11.0620	0.0077	0.0085	0.00
18/12/2007	JROD On 31-March-08			jRod	10.7700	10.7870	0.0141	0.0150	0.00
18/12/2007	JROD On 30-April-08			jRod	11.0200	11.0360	0.0149	0.0158	0.00
18/12/2007	JROD On 30-May-08			jRod	11.2200	11.2300	0.0158	0.0166	0.00
18/12/2007	JROD On 30-June-08			jRod	10.9600	10.9690	0.0220	0.0228	0.00
18/12/2007	JROD On 31-July-08			jRod	11.1300	11.1390	0.0229	0.0237	0.00
18/12/2007	JROD On 31-December-07			jRod	10.2500	10.2620	0.0061	0.0069	0.00
18/12/2007	OTH1 On 07-February-08			Index Future	255.8100	256.8050	255.8140	256.8050	0.00
18/12/2007	OTH1 On 02-May-08			Index Future	262.5200	263.5390	262.5190	263.5390	0.00
18/12/2007	OTH1 On 07-August-08			Index Future	271.4500	271.5480	271.4490	271.5480	0.00
18/12/2007	OTH1 On 06-November-08			Index Future	277.7700	278.8480	277.7730	278.8480	12.00
18/12/2007	R153 On 07-February-08			Bond Future	9.3100	9.2420	114.1001	114.2638	8,197.00
18/12/2007	R153 On 02-May-08			Bond Future	9.0700	8.9950	110.4404	110.5913	0.00
18/12/2007	R153 On 07-August-08			Bond Future	8.7900	8.7180	113.5714	113.7069	0.00
18/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	6	11	6	11	0.00
18/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2524	2365	2524	2365	0.00
18/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	643	727	643	727	0.00
18/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	783	716	783	716	0.00
18/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	557	619	557	619	0.00
18/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1116	1042	1116	1042	0.00
18/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1	2	1	2	0.00
18/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3123	2961	3123	2961	0.00
18/12/2007	R153 On 07-February-08	7.75	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
18/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3731	3567	3731	3567	0.00
18/12/2007	R157 On 07-February-08			Bond Future	8.4200	8.3590	133.6148	134.0062	9,138.00
18/12/2007	R157 On 02-May-08			Bond Future	8.2800	8.2230	130.2308	130.6156	0.00
18/12/2007	R157 On 07-August-08			Bond Future	8.1500	8.0850	133.9065	134.2826	2,500.00
18/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	101	154	101	154	0.00
18/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4556	4219	4556	4219	0.00
18/12/2007	R157 On 07-February-08	8.25	Call	Option on Bond Future	793	0	793	0	250.00
18/12/2007	R157 On 07-February-08	8.25	Put	Option on Bond Future	1900	0	1900	0	0.00
18/12/2007	R157 On 07-February-08	8.50	Call	Option on Bond Future	1573	0	1573	0	0.00
18/12/2007	R157 On 07-February-08	8.50	Put	Option on Bond Future	1047	0	1047	0	250.00
18/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2813	3083	2813	3083	0.00
18/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1434	1319	1434	1319	2,000.00
18/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2182	2379	2182	2379	0.00
18/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3093	2915	3093	2915	0.00
18/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3879	4186	3879	4186	0.00
18/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	935	857	935	857	0.00
18/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	22	40	22	40	0.00
18/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6196	5822	6196	5822	0.00
18/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3	7	3	7	0.00
18/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7924	7536	7924	7536	0.00
18/12/2007	R186 On 07-February-08			Bond Future	8.0300	7.9690	125.2994	125.9823	0.00
18/12/2007	R186 On 02-May-08			Bond Future	7.9500	7.8860	128.5510	129.2370	0.00
18/12/2007	R186 On 07-August-08			Bond Future	7.8700	7.8050	126.8450	127.5332	0.00
18/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	856	1132	856	1132	0.00
18/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4080	3673	4080	3673	0.00
18/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3771	4204	3771	4204	0.00
18/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3159	2905	3159	2905	0.00
18/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4016	4389	4016	4389	0.00
18/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5340	5025	5340	5025	0.00
18/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	285	421	285	421	0.00
18/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6506	5959	6506	5959	0.00
18/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	66	113	66	113	0.00
18/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9391	8755	9391	8755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	R196 On 07-February-08			Bond Future	10.1200	9.9880	104.4280	104.5598	0.00
18/12/2007	R196 On 02-May-08			Bond Future	9.8300	9.6750	101.9690	102.0858	0.00
18/12/2007	R196 On 07-August-08			Bond Future	9.4400	0.1460	104.7710	109.9152	0.00
18/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4	8	4	8	0.00
18/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1347	1220	1347	1220	0.00
18/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	75	103	75	103	0.00
18/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	713	625	713	625	0.00
18/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1497	5075	1497	5075	0.00
18/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1861	295	1861	295	0.00
18/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1	3	1	3	0.00
18/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1592	1462	1592	1462	0.00
18/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	1	0	1	0.00
18/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1839	1708	1839	1708	0.00
18/12/2007	R201 On 07-February-08			Bond Future	8.4700	8.4120	102.6719	102.9826	0.00
18/12/2007	R201 On 02-May-08			Bond Future	8.3400	8.2790	105.3422	105.6474	0.00
18/12/2007	R201 On 07-August-08			Bond Future	8.2100	8.1470	103.8740	104.1722	0.00
18/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	57	90	57	90	0.00
18/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3877	3599	3877	3599	0.00
18/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2047	2253	2047	2253	0.00
18/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1233	1134	1233	1134	0.00
18/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1568	1716	1568	1716	0.00
18/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2601	2452	2601	2452	0.00
18/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	12	21	12	21	0.00
18/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5196	4895	5196	4895	0.00
18/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2	4	2	4	0.00
18/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6573	6265	6573	6265	0.00
18/12/2007	R203 On 07-February-08			Bond Future	8.2800	8.2240	103.1656	103.5578	0.00
18/12/2007	R203 On 02-May-08			Bond Future	8.1800	8.1150	101.6552	102.0446	0.00
18/12/2007	R203 On 07-August-08			Bond Future	8.0700	8.0050	104.5265	104.9119	0.00
18/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	49	81	49	81	0.00
18/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5336	4975	5336	4975	0.00
18/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1915	2162	1915	2162	0.00
18/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1431	1288	1431	1288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	854	997	854	997	0.00
18/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2898	2656	2898	2656	0.00
18/12/2007	R204 On 07-February-08			Bond Future	8.2800	8.2090	99.1688	99.6591	3,331.00
18/12/2007	R204 On 02-May-08			Bond Future	8.1800	8.1100	101.7400	102.2282	0.00
18/12/2007	R204 On 07-August-08			Bond Future	8.0800	8.0120	100.5525	101.0373	0.00
18/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	176	259	176	259	0.00
18/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5819	5412	5819	5412	0.00
18/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2036	2341	2036	2341	0.00
18/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1551	1368	1551	1368	0.00
18/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	716	880	716	880	0.00
18/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3043	2722	3043	2722	0.00
18/12/2007	R206 On 07-February-08			Bond Future	8.5900	8.5260	95.6057	95.8719	0.00
18/12/2007	R206 On 02-May-08			Bond Future	8.4500	8.3870	98.1008	98.3611	0.00
18/12/2007	R206 On 07-August-08			Bond Future	8.3000	8.1740	97.1063	97.6550	0.00
18/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	25	42	25	42	0.00
18/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3817	3568	3817	3568	0.00
18/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	791	914	791	914	0.00
18/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1649	1511	1649	1511	0.00
18/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	997	1233	997	1233	0.00
18/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2286	1973	2286	1973	0.00
18/12/2007	R207 On 07-February-08			Bond Future	8.2400	8.1820	93.1070	93.5358	0.00
18/12/2007	R207 On 02-May-08			Bond Future	8.1500	8.0910	95.5241	95.9522	0.00
18/12/2007	R207 On 07-August-08			Bond Future	8.0600	8.0000	94.5677	94.9940	0.00
18/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	44	76	44	76	0.00
18/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5539	5142	5539	5142	0.00
18/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2194	2471	2194	2471	0.00
18/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1493	1343	1493	1343	0.00
18/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1307	1527	1307	1527	0.00
18/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1733	1527	1733	1527	0.00
18/12/2007	R209 On 07-February-08			Bond Future	7.7200	7.6550	85.5626	86.1579	6,590.00
18/12/2007	R209 On 02-May-08			Bond Future	7.6500	7.5860	84.6151	85.2173	0.00
18/12/2007	R209 On 07-August-08			Bond Future	7.5800	7.5170	87.0064	87.6153	0.00
18/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	59	103	59	103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7624	7072	7624	7072	0.00
18/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3183	3579	3183	3579	0.00
18/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2155	1949	2155	1949	0.00
18/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2399	2851	2399	2851	0.00
18/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	682	525	682	525	0.00
18/12/2007	TRT1 On 07-February-08			Index Future	259.4300	260.1130	259.4330	260.1130	0.00
18/12/2007	TRT1 On 02-May-08			Index Future	266.2300	266.9340	266.2340	266.9340	0.00
18/12/2007	TRT1 On 07-August-08			Index Future	274.9100	275.0080	274.9080	275.0080	0.00
18/12/2007	TRT1 On 06-November-08			Index Future	281.7000	282.4400	281.7040	282.4400	400.00
19/12/2007	\$ / R On 17-March-08			Currency Future	7.0200	7.0131	7.0219	7.0131	47,346.00
19/12/2007	\$ / R On 13-June-08			Currency Future	7.1500	7.1365	7.1459	7.1365	14,253.00
19/12/2007	\$ / R On 15-September-08			Currency Future	7.2800	7.2691	7.2810	7.2691	1,100.00
19/12/2007	£ / R On 17-March-08			Currency Future	14.0500	14.1215	14.0462	14.1215	2,037.00
19/12/2007	£ / R On 13-June-08			Currency Future	14.2500	14.3272	14.2537	14.3272	1,155.00
19/12/2007	£ / R On 15-September-08			Currency Future	14.4700	14.5441	14.4746	14.5441	0.00
19/12/2007	€ / R On 17-March-08			Currency Future	10.1200	10.1225	10.1177	10.1225	1,752.00
19/12/2007	€ / R On 13-June-08			Currency Future	10.2900	10.2986	10.2947	10.2986	1,248.00
19/12/2007	€ / R On 15-September-08			Currency Future	10.4800	10.4798	10.4769	10.4798	0.00
19/12/2007	ALBI On 07-February-08			Index Future	260.6300	261.3740	260.6270	261.3740	517.00
19/12/2007	ALBI On 02-May-08			Index Future	268.6700	268.9050	268.6730	268.9050	0.00
19/12/2007	ALBI On 07-August-08			Index Future	276.7500	276.9870	276.7470	276.9870	0.00
19/12/2007	ALBI On 06-November-08			Index Future	284.3300	284.5790	284.3330	284.5790	0.00
19/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	68048	75054	68048	75054	0.00
19/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1778	1314	1778	1314	0.00
19/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	53995	55691	53995	55691	0.00
19/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	17265	16641	17265	16641	0.00
19/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	125053	127187	125053	127187	0.00
19/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7583	7317	7583	7317	0.00
19/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	197138	199469	197138	199469	0.00
19/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3808	3679	3808	3679	0.00
19/12/2007	CRD1 On 07-February-08			Index Future	111.9500	112.2250	111.9480	112.2250	0.00
19/12/2007	CRD1 On 02-May-08			Index Future	114.8800	115.1670	114.8810	115.1670	0.00
19/12/2007	CRD1 On 07-August-08			Index Future	119.9900	120.0980	119.9940	120.0980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2007	CRD1 On 06-November-08			Index Future	121.5600	121.8590	121.5590	121.8590	8.00
19/12/2007	GOVI On 07-February-08			jGovi	261.9400	262.6465	261.9430	262.6465	7.00
19/12/2007	GOVI On 02-May-08			jGovi	269.2800	270.0055	269.2785	270.0055	0.00
19/12/2007	GOVI On 07-August-08			jGovi	276.8700	277.6115	276.8655	277.6115	0.00
19/12/2007	GOVI On 06-November-08			jGovi	284.4300	285.1930	284.4315	285.1930	60.00
19/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	4513	6330	4513	6330	0.00
19/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	35083	29865	35083	29865	0.00
19/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	65359	70985	65359	70985	0.00
19/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	12574	10930	12574	10930	0.00
19/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	59610	64350	59610	64350	0.00
19/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	30955	28235	30955	28235	0.00
19/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	120253	126411	120253	126411	0.00
19/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	15938	14481	15938	14481	0.00
19/12/2007	ILBI On 07-February-08			Index Future	299.0700	299.3270	299.0680	299.3270	0.00
19/12/2007	J153 On 31-August-10			jSwap	10.5900	10.5280	0.0798	0.0783	0.00
19/12/2007	J157 On 15-September-15			jSwap	9.5100	9.4770	0.0146	0.0127	0.00
19/12/2007	J186 On 21-December-26			jSwap	8.6100	8.5630	0.1058	0.1019	0.00
19/12/2007	J201 On 22-December-14			jSwap	9.6100	9.5780	0.1149	0.1133	0.00
19/12/2007	J203 On 15-September-17			jSwap	9.3100	9.2700	0.1169	0.1147	0.00
19/12/2007	J204 On 21-December-18			jSwap	9.2100	9.1750	0.1233	0.1211	0.00
19/12/2007	J207 On 15-January-20			jSwap	9.1100	9.0790	0.0840	0.0815	0.00
19/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
19/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2610	0.0273	0.0273	0.00
19/12/2007	JFRA On 05-February-09			jFra	10.6100	10.5220	0.0258	0.0256	0.00
19/12/2007	JFRA On 02-May-08			jFra	11.3000	11.3020	0.0292	0.0292	0.00
19/12/2007	JFRA On 07-May-09			jFra	10.2600	10.1820	0.0249	0.0248	0.00
19/12/2007	JFRA On 07-August-08			jFra	11.1600	11.1260	0.0271	0.0270	0.00
19/12/2007	JFRA On 06-August-09			jFra	9.9400	9.8970	0.0242	0.0241	0.00
19/12/2007	JFRA On 06-November-08			jFra	10.9200	10.8840	0.0265	0.0264	0.00
19/12/2007	JFRA On 05-November-09			jFra	9.7600	9.6440	0.0237	0.0235	0.00
19/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	12841	12900	12841	12900	0.00
19/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	3649	3716	3649	3716	0.00
19/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21969	21894	21969	21894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20499	20626	20499	20626	0.00
19/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13515	13559	13515	13559	0.00
19/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	10810	10854	10810	10854	0.00
19/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	17010	17004	17010	17004	0.00
19/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	14807	14879	14807	14879	0.00
19/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25409	25384	25409	25384	0.00
19/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25565	25635	25565	25635	0.00
19/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19574	19557	19574	19557	0.00
19/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	17943	18018	17943	18018	0.00
19/12/2007	JN02 On 07-February-08			jNote	10.6800	10.6370	0.1891	0.1884	0.00
19/12/2007	JN02 On 02-May-08			jNote	10.4800	10.4150	0.1875	0.1863	0.00
19/12/2007	JN02 On 07-August-08			jNote	10.2400	10.1490	0.1820	0.1806	0.00
19/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30181	29446	30181	29446	0.00
19/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	391	455	391	455	0.00
19/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17855	17137	17855	17137	0.00
19/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	7644	8156	7644	8156	0.00
19/12/2007	JN05 On 07-February-08			jNote	9.7200	9.6790	0.3776	0.3765	0.00
19/12/2007	JN05 On 02-May-08			jNote	9.5800	9.5390	0.3738	0.3727	0.00
19/12/2007	JN05 On 07-August-08			jNote	9.4200	9.3720	0.3680	0.3667	0.00
19/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28362	27042	28362	27042	0.00
19/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	503	630	503	630	0.00
19/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14552	13707	14552	13707	0.00
19/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9933	10724	9933	10724	0.00
19/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0450	0.5822	0.5809	0.00
19/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9430	0.5795	0.5782	0.00
19/12/2007	JN10 On 07-August-08			jNote	8.8600	8.8230	0.5747	0.5733	0.00
19/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10287	8978	10287	8978	0.00
19/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	5032	6090	5032	6090	0.00
19/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12168	11065	12168	11065	0.00
19/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12093	13384	12093	13384	0.00
19/12/2007	JROD On 31-January-08			jRod	10.6300	10.6390	0.0068	0.0068	0.00
19/12/2007	JROD On 29-February-08			jRod	11.0200	11.0290	0.0076	0.0077	0.00
19/12/2007	JROD On 31-March-08			jRod	10.7700	10.7720	0.0141	0.0141	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2007	JROD On 30-April-08			jRod	11.0200	11.0230	0.0149	0.0149	0.00
19/12/2007	JROD On 30-May-08			jRod	11.2200	11.2190	0.0158	0.0158	0.00
19/12/2007	JROD On 30-June-08			jRod	10.9600	10.9630	0.0220	0.0220	0.00
19/12/2007	JROD On 31-July-08			jRod	11.1400	11.1340	0.0229	0.0229	0.00
19/12/2007	JROD On 31-December-07			jRod	10.2500	10.2540	0.0061	0.0061	0.00
19/12/2007	OTH1 On 07-February-08			Index Future	254.8200	255.8140	254.8180	255.8140	0.00
19/12/2007	OTH1 On 02-May-08			Index Future	261.4900	262.5190	261.4940	262.5190	0.00
19/12/2007	OTH1 On 07-August-08			Index Future	271.2100	271.4490	271.2140	271.4490	0.00
19/12/2007	OTH1 On 06-November-08			Index Future	276.6900	277.7730	276.6940	277.7730	12.00
19/12/2007	R153 On 07-February-08			Bond Future	9.3100	9.3120	114.1001	114.1001	8,197.00
19/12/2007	R153 On 02-May-08			Bond Future	9.0700	9.0650	110.4404	110.4404	0.00
19/12/2007	R153 On 07-August-08			Bond Future	8.7900	8.7880	113.5714	113.5714	0.00
19/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	5	6	5	6	0.00
19/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2524	2524	2524	2524	0.00
19/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	640	643	640	643	0.00
19/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	780	783	780	783	0.00
19/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	555	557	555	557	0.00
19/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1114	1116	1114	1116	0.00
19/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1	1	1	1	0.00
19/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3123	3123	3123	3123	0.00
19/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
19/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3731	3731	3731	3731	0.00
19/12/2007	R157 On 07-February-08			Bond Future	8.4200	8.4190	133.6148	133.6148	9,138.00
19/12/2007	R157 On 02-May-08			Bond Future	8.2800	8.2830	130.2308	130.2308	0.00
19/12/2007	R157 On 07-August-08			Bond Future	8.1500	8.1450	133.9065	133.9065	2,500.00
19/12/2007	R157 On 07-February-08	8.50	Call	Option on Bond Future	1560	1573	1560	1573	0.00
19/12/2007	R157 On 07-February-08	8.50	Put	Option on Bond Future	1034	1047	1034	1047	250.00
19/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2806	2813	2806	2813	0.00
19/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1427	1434	1427	1434	2,000.00
19/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	2176	2182	2176	2182	0.00
19/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3088	3093	3088	3093	0.00
19/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	96	101	96	101	0.00
19/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	4552	4556	4552	4556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2007	R157 On 07-February-08	8.25	Call	Option on Bond Future	781	793	781	793	250.00
19/12/2007	R157 On 07-February-08	8.25	Put	Option on Bond Future	1888	1900	1888	1900	0.00
19/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3872	3879	3872	3879	0.00
19/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	929	935	929	935	0.00
19/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	21	22	21	22	0.00
19/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6194	6196	6194	6196	0.00
19/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3	3	3	3	0.00
19/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	7923	7924	7923	7924	0.00
19/12/2007	R186 On 07-February-08			Bond Future	8.0300	8.0290	125.2994	125.2994	0.00
19/12/2007	R186 On 02-May-08			Bond Future	7.9500	7.9460	128.5510	128.5510	0.00
19/12/2007	R186 On 07-August-08			Bond Future	7.8700	7.8650	126.8450	126.8450	0.00
19/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	839	856	839	856	0.00
19/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4063	4080	4063	4080	0.00
19/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3759	3771	3759	3771	0.00
19/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3146	3159	3146	3159	0.00
19/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	4006	4016	4006	4016	0.00
19/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5330	5340	5330	5340	0.00
19/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	275	285	275	285	0.00
19/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6496	6506	6496	6506	0.00
19/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	63	66	63	66	0.00
19/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	9387	9391	9387	9391	0.00
19/12/2007	R196 On 07-February-08			Bond Future	10.1700	10.1240	104.3825	104.4280	0.00
19/12/2007	R196 On 02-May-08			Bond Future	9.8800	9.8270	101.9276	101.9690	0.00
19/12/2007	R196 On 07-August-08			Bond Future	9.5000	9.4380	104.7399	104.7710	0.00
19/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3	4	3	4	0.00
19/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1392	1347	1392	1347	0.00
19/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	67	75	67	75	0.00
19/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	747	713	747	713	0.00
19/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1478	1497	1478	1497	0.00
19/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1874	1861	1874	1861	0.00
19/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1	1	1	1	0.00
19/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1637	1592	1637	1592	0.00
19/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1885	1839	1885	1839	0.00
19/12/2007	R201 On 07-February-08			Bond Future	8.4700	8.4720	102.6719	102.6719	0.00
19/12/2007	R201 On 02-May-08			Bond Future	8.3400	8.3390	105.3422	105.3422	0.00
19/12/2007	R201 On 07-August-08			Bond Future	8.2100	8.2070	103.8740	103.8740	0.00
19/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	54	57	54	57	0.00
19/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	3874	3877	3874	3877	0.00
19/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	2041	2047	2041	2047	0.00
19/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1227	1233	1227	1233	0.00
19/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1563	1568	1563	1568	0.00
19/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2597	2601	2597	2601	0.00
19/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	11	12	11	12	0.00
19/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5195	5196	5195	5196	0.00
19/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2	2	2	2	0.00
19/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6573	6573	6573	6573	0.00
19/12/2007	R203 On 07-February-08			Bond Future	8.2800	8.2840	103.1656	103.1656	0.00
19/12/2007	R203 On 02-May-08			Bond Future	8.1800	8.1750	101.6552	101.6552	0.00
19/12/2007	R203 On 07-August-08			Bond Future	8.0700	8.0650	104.5265	104.5265	0.00
19/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	46	49	46	49	0.00
19/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5333	5336	5333	5336	0.00
19/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1909	1915	1909	1915	0.00
19/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1425	1431	1425	1431	0.00
19/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	851	854	851	854	0.00
19/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	2895	2898	2895	2898	0.00
19/12/2007	R204 On 07-February-08			Bond Future	8.2800	8.2790	99.1688	99.1688	3,331.00
19/12/2007	R204 On 02-May-08			Bond Future	8.1800	8.1800	101.7400	101.7400	0.00
19/12/2007	R204 On 07-August-08			Bond Future	8.0800	8.0820	100.5525	100.5525	0.00
19/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	169	176	169	176	0.00
19/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	5813	5819	5813	5819	0.00
19/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	2029	2036	2029	2036	0.00
19/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1544	1551	1544	1551	0.00
19/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	713	716	713	716	0.00
19/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3040	3043	3040	3043	0.00
19/12/2007	R206 On 07-February-08			Bond Future	8.5900	8.5860	95.6057	95.6057	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2007	R206 On 02-May-08			Bond Future	8.4500	8.4470	98.1008	98.1008	0.00
19/12/2007	R206 On 07-August-08			Bond Future	8.3000	8.3040	97.1063	97.1063	0.00
19/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	24	25	24	25	0.00
19/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	3816	3817	3816	3817	0.00
19/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	787	791	787	791	0.00
19/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1645	1649	1645	1649	0.00
19/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	994	997	994	997	0.00
19/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2283	2286	2283	2286	0.00
19/12/2007	R207 On 07-February-08			Bond Future	8.2400	8.2420	93.1070	93.1070	0.00
19/12/2007	R207 On 02-May-08			Bond Future	8.1500	8.1510	95.5241	95.5241	0.00
19/12/2007	R207 On 07-August-08			Bond Future	8.0600	8.0600	94.5677	94.5677	0.00
19/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	42	44	42	44	0.00
19/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	5536	5539	5536	5539	0.00
19/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	2187	2194	2187	2194	0.00
19/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1486	1493	1486	1493	0.00
19/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1304	1307	1304	1307	0.00
19/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	1730	1733	1730	1733	0.00
19/12/2007	R209 On 07-February-08			Bond Future	7.7200	7.7150	85.5626	85.5626	6,590.00
19/12/2007	R209 On 02-May-08			Bond Future	7.6500	7.6460	84.6151	84.6151	0.00
19/12/2007	R209 On 07-August-08			Bond Future	7.5800	7.5770	87.0064	87.0064	0.00
19/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	56	59	56	59	0.00
19/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7621	7624	7621	7624	0.00
19/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	3173	3183	3173	3183	0.00
19/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2146	2155	2146	2155	0.00
19/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	2396	2399	2396	2399	0.00
19/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	679	682	679	682	0.00
19/12/2007	TRT1 On 07-February-08			Index Future	258.7300	259.4330	258.7290	259.4330	0.00
19/12/2007	TRT1 On 02-May-08			Index Future	265.5100	266.2340	265.5080	266.2340	0.00
19/12/2007	TRT1 On 07-August-08			Index Future	274.6700	274.9080	274.6700	274.9080	0.00
19/12/2007	TRT1 On 06-November-08			Index Future	280.9400	281.7040	280.9420	281.7040	400.00
20/12/2007	\$ / R On 17-March-08			Currency Future	7.1300	7.0219	7.1292	7.0219	47,284.00
20/12/2007	\$ / R On 13-June-08			Currency Future	7.2600	7.1459	7.2552	7.1459	14,253.00
20/12/2007	\$ / R On 15-September-08			Currency Future	7.3900	7.2810	7.3918	7.2810	1,172.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	£ / R On 17-March-08			Currency Future	14.1300	14.0462	14.1267	14.0462	2,037.00
20/12/2007	£ / R On 13-June-08			Currency Future	14.3400	14.2537	14.3357	14.2537	1,155.00
20/12/2007	£ / R On 15-September-08			Currency Future	14.5500	14.4746	14.5535	14.4746	36.00
20/12/2007	€ / R On 17-March-08			Currency Future	10.2300	10.1177	10.2332	10.1177	1,752.00
20/12/2007	€ / R On 13-June-08			Currency Future	10.4100	10.2947	10.4113	10.2947	1,248.00
20/12/2007	€ / R On 15-September-08			Currency Future	10.5900	10.4769	10.5934	10.4769	50.00
20/12/2007	ALBI On 07-February-08			Index Future	259.5300	260.6270	259.5250	260.6270	517.00
20/12/2007	ALBI On 02-May-08			Index Future	268.4400	268.6730	268.4390	268.6730	0.00
20/12/2007	ALBI On 07-August-08			Index Future	276.5100	276.7470	276.5060	276.7470	0.00
20/12/2007	ALBI On 06-November-08			Index Future	284.0900	284.3330	284.0860	284.3330	0.00
20/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	58029	68048	58029	68048	0.00
20/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	2779	1778	2779	1778	0.00
20/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	52306	53995	52306	53995	0.00
20/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	17916	17265	17916	17265	0.00
20/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	122919	125053	122919	125053	0.00
20/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7859	7583	7859	7583	0.00
20/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	194803	197138	194803	197138	0.00
20/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3943	3808	3943	3808	0.00
20/12/2007	CRD1 On 07-February-08			Index Future	111.6600	111.9480	111.6640	111.9480	0.00
20/12/2007	CRD1 On 02-May-08			Index Future	114.5900	114.8810	114.5890	114.8810	0.00
20/12/2007	CRD1 On 07-August-08			Index Future	119.8900	119.9940	119.8900	119.9940	0.00
20/12/2007	CRD1 On 06-November-08			Index Future	121.2500	121.5590	121.2510	121.5590	8.00
20/12/2007	GOVI On 07-February-08			jGovi	260.9400	261.9430	260.9430	261.9430	7.00
20/12/2007	GOVI On 02-May-08			jGovi	268.2500	269.2785	268.2495	269.2785	0.00
20/12/2007	GOVI On 07-August-08			jGovi	275.8100	276.8655	275.8080	276.8655	0.00
20/12/2007	GOVI On 06-November-08			jGovi	283.3500	284.4315	283.3465	284.4315	60.00
20/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	2662	4513	2662	4513	0.00
20/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	43232	35083	43232	35083	0.00
20/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	57777	65359	57777	65359	0.00
20/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	15282	12574	15282	12574	0.00
20/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	53255	59610	53255	59610	0.00
20/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	35175	30955	35175	30955	0.00
20/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	111712	120253	111712	120253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	18247	15938	18247	15938	0.00
20/12/2007	ILBI On 07-February-08			Index Future	298.8100	299.0680	298.8090	299.0680	0.00
20/12/2007	J153 On 31-August-10			jSwap	10.5900	10.5880	0.0799	0.0798	0.00
20/12/2007	J157 On 15-September-15			jSwap	9.5100	9.5120	0.0146	0.0146	0.00
20/12/2007	J186 On 21-December-26			jSwap	8.6100	8.6070	0.1058	0.1058	0.00
20/12/2007	J201 On 22-December-14			jSwap	9.6100	9.6100	0.1150	0.1149	0.00
20/12/2007	J203 On 15-September-17			jSwap	9.3100	9.3060	0.1169	0.1169	0.00
20/12/2007	J204 On 21-December-18			jSwap	9.2100	9.2080	0.1234	0.1233	0.00
20/12/2007	J207 On 15-January-20			jSwap	9.1200	9.1140	0.0841	0.0840	0.00
20/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2290	11.2250	0.00
20/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2640	0.0273	0.0273	0.00
20/12/2007	JFRA On 05-February-09			jFra	10.6100	10.6050	0.0258	0.0258	0.00
20/12/2007	JFRA On 02-May-08			jFra	11.3000	11.3020	0.0292	0.0292	0.00
20/12/2007	JFRA On 07-May-09			jFra	10.2600	10.2550	0.0249	0.0249	0.00
20/12/2007	JFRA On 07-August-08			jFra	11.1600	11.1580	0.0271	0.0271	0.00
20/12/2007	JFRA On 06-August-09			jFra	9.9400	9.9360	0.0242	0.0242	0.00
20/12/2007	JFRA On 06-November-08			jFra	10.9400	10.9220	0.0265	0.0265	0.00
20/12/2007	JFRA On 05-November-09			jFra	9.7600	9.7550	0.0237	0.0237	0.00
20/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	12773	12841	12773	12841	0.00
20/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	3585	3649	3585	3649	0.00
20/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21953	21969	21953	21969	0.00
20/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20464	20499	20464	20499	0.00
20/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13470	13515	13470	13515	0.00
20/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	10765	10810	10765	10810	0.00
20/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	16977	17010	16977	17010	0.00
20/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	14772	14807	14772	14807	0.00
20/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25394	25409	25394	25409	0.00
20/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25537	25565	25537	25565	0.00
20/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19562	19574	19562	19574	0.00
20/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	17897	17943	17897	17943	0.00
20/12/2007	JN02 On 07-February-08			jNote	10.6900	10.6830	0.1892	0.1891	0.00
20/12/2007	JN02 On 02-May-08			jNote	10.4900	10.4840	0.1875	0.1875	0.00
20/12/2007	JN02 On 07-August-08			jNote	10.2400	10.2360	0.1820	0.1820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30227	30181	30227	30181	0.00
20/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	368	391	368	391	0.00
20/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17858	17855	17858	17855	0.00
20/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	7575	7644	7575	7644	0.00
20/12/2007	JN05 On 07-February-08			jNote	9.7200	9.7170	0.3776	0.3776	0.00
20/12/2007	JN05 On 02-May-08			jNote	9.5800	9.5810	0.3738	0.3738	0.00
20/12/2007	JN05 On 07-August-08			jNote	9.4200	9.4170	0.3680	0.3680	0.00
20/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28375	28362	28375	28362	0.00
20/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	478	503	478	503	0.00
20/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14529	14552	14529	14552	0.00
20/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9871	9933	9871	9933	0.00
20/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0820	0.5823	0.5822	0.00
20/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9800	0.5796	0.5795	0.00
20/12/2007	JN10 On 07-August-08			jNote	8.8600	8.8620	0.5747	0.5747	0.00
20/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	10255	10287	10255	10287	0.00
20/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	4936	5032	4936	5032	0.00
20/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	12155	12168	12155	12168	0.00
20/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	12015	12093	12015	12093	0.00
20/12/2007	JROD On 31-January-08			jRod	10.6300	10.6320	0.0068	0.0068	0.00
20/12/2007	JROD On 29-February-08			jRod	11.0100	11.0200	0.0076	0.0076	0.00
20/12/2007	JROD On 31-March-08			jRod	10.7600	10.7680	0.0140	0.0141	0.00
20/12/2007	JROD On 30-April-08			jRod	11.0200	11.0200	0.0149	0.0149	0.00
20/12/2007	JROD On 30-May-08			jRod	11.2100	11.2180	0.0157	0.0158	0.00
20/12/2007	JROD On 30-June-08			jRod	10.9600	10.9640	0.0220	0.0220	0.00
20/12/2007	JROD On 31-July-08			jRod	11.1300	11.1350	0.0229	0.0229	0.00
20/12/2007	JROD On 31-December-07			jRod	10.2500	10.2520	0.0061	0.0061	0.00
20/12/2007	OTH1 On 07-February-08			Index Future	253.1100	254.8180	253.1130	254.8180	0.00
20/12/2007	OTH1 On 02-May-08			Index Future	259.7400	261.4940	259.7430	261.4940	0.00
20/12/2007	OTH1 On 07-August-08			Index Future	270.9800	271.2140	270.9780	271.2140	0.00
20/12/2007	OTH1 On 06-November-08			Index Future	274.8400	276.6940	274.8440	276.6940	12.00
20/12/2007	R153 On 07-February-08			Bond Future	9.3800	9.3120	113.9367	114.1001	8,063.00
20/12/2007	R153 On 02-May-08			Bond Future	9.1400	9.0650	110.2897	110.4404	0.00
20/12/2007	R153 On 07-August-08			Bond Future	8.8600	8.7880	113.4361	113.5714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3	5	3	5	0.00
20/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2685	2524	2685	2524	0.00
20/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	569	640	569	640	0.00
20/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	860	780	860	780	0.00
20/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	502	555	502	555	0.00
20/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1196	1114	1196	1114	0.00
20/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	1	0	1	0.00
20/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3286	3123	3286	3123	0.00
20/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
20/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3894	3731	3894	3731	0.00
20/12/2007	R157 On 07-February-08			Bond Future	8.5400	8.4190	132.8366	133.6148	9,138.00
20/12/2007	R157 On 02-May-08			Bond Future	8.4000	8.2830	129.4658	130.2308	0.00
20/12/2007	R157 On 07-August-08			Bond Future	8.2700	8.1450	133.1586	133.9065	2,500.00
20/12/2007	R157 On 07-February-08	8.50	Call	Option on Bond Future	1141	1560	1141	1560	0.00
20/12/2007	R157 On 07-February-08	8.50	Put	Option on Bond Future	1393	1034	1393	1034	250.00
20/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2351	2806	2351	2806	0.00
20/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1737	1427	1737	1427	2,000.00
20/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	1848	2176	1848	2176	0.00
20/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3507	3088	3507	3088	0.00
20/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	49	96	49	96	0.00
20/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	5283	4552	5283	4552	0.00
20/12/2007	R157 On 07-February-08	8.25	Call	Option on Bond Future	520	781	520	781	250.00
20/12/2007	R157 On 07-February-08	8.25	Put	Option on Bond Future	2405	1888	2405	1888	0.00
20/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3333	3872	3333	3872	0.00
20/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1155	929	1155	929	0.00
20/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	9	21	9	21	0.00
20/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6961	6194	6961	6194	0.00
20/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1	3	1	3	0.00
20/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8700	7923	8700	7923	0.00
20/12/2007	R186 On 07-February-08			Bond Future	8.1800	8.0290	123.6168	125.2994	0.00
20/12/2007	R186 On 02-May-08			Bond Future	8.1000	7.9460	126.8604	128.5510	0.00
20/12/2007	R186 On 07-August-08			Bond Future	8.0200	7.8650	125.1490	126.8450	0.00
20/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	453	839	453	839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	5359	4063	5359	4063	0.00
20/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	2896	3759	2896	3759	0.00
20/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3974	3146	3974	3146	0.00
20/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3244	4006	3244	4006	0.00
20/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	6264	5330	6264	5330	0.00
20/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	124	275	124	275	0.00
20/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	8027	6496	8027	6496	0.00
20/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	22	63	22	63	0.00
20/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	11030	9387	11030	9387	0.00
20/12/2007	R196 On 07-February-08			Bond Future	10.1800	10.1710	104.3767	104.3825	0.00
20/12/2007	R196 On 02-May-08			Bond Future	9.8900	9.8810	101.9238	101.9276	0.00
20/12/2007	R196 On 07-August-08			Bond Future	9.5000	9.4970	104.7383	104.7399	0.00
20/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3	3	3	3	0.00
20/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1397	1392	1397	1392	0.00
20/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	66	67	66	67	0.00
20/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	749	747	749	747	0.00
20/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1474	1478	1474	1478	0.00
20/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1871	1874	1871	1874	0.00
20/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1	1	1	1	0.00
20/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1643	1637	1643	1637	0.00
20/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
20/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1890	1885	1890	1885	0.00
20/12/2007	R201 On 07-February-08			Bond Future	8.5900	8.4720	102.0541	102.6719	0.00
20/12/2007	R201 On 02-May-08			Bond Future	8.4600	8.3390	104.7351	105.3422	0.00
20/12/2007	R201 On 07-August-08			Bond Future	8.3300	8.2070	103.2809	103.8740	0.00
20/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	26	54	26	54	0.00
20/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4464	3874	4464	3874	0.00
20/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	1696	2041	1696	2041	0.00
20/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1490	1227	1490	1227	0.00
20/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1318	1563	1318	1563	0.00
20/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2944	2597	2944	2597	0.00
20/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4	11	4	11	0.00
20/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5806	5195	5806	5195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1	2	1	2	0.00
20/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	7189	6573	7189	6573	0.00
20/12/2007	R203 On 07-February-08			Bond Future	8.4100	8.2840	102.3226	103.1656	0.00
20/12/2007	R203 On 02-May-08			Bond Future	8.3100	8.1750	100.8181	101.6552	0.00
20/12/2007	R203 On 07-August-08			Bond Future	8.2000	8.0650	103.6980	104.5265	0.00
20/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	20	46	20	46	0.00
20/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	6150	5333	6150	5333	0.00
20/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1472	1909	1472	1909	0.00
20/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1825	1425	1825	1425	0.00
20/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	611	851	611	851	0.00
20/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3484	2895	3484	2895	0.00
20/12/2007	R204 On 07-February-08			Bond Future	8.4100	8.2790	98.2668	99.1688	3,331.00
20/12/2007	R204 On 02-May-08			Bond Future	8.3100	8.1800	100.8416	101.7400	0.00
20/12/2007	R204 On 07-August-08			Bond Future	8.2100	8.0820	99.6604	100.5525	0.00
20/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	97	169	97	169	0.00
20/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6643	5813	6643	5813	0.00
20/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1563	2029	1563	2029	0.00
20/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1976	1544	1976	1544	0.00
20/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	485	713	485	713	0.00
20/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3704	3040	3704	3040	0.00
20/12/2007	R206 On 07-February-08			Bond Future	8.7000	8.5860	95.1202	95.6057	0.00
20/12/2007	R206 On 02-May-08			Bond Future	8.5600	8.4470	97.6259	98.1008	0.00
20/12/2007	R206 On 07-August-08			Bond Future	8.4100	8.3040	96.6450	97.1063	0.00
20/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	11	24	11	24	0.00
20/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	4289	3816	4289	3816	0.00
20/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	612	787	612	787	0.00
20/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1945	1645	1945	1645	0.00
20/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	827	994	827	994	0.00
20/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2578	2283	2578	2283	0.00
20/12/2007	R207 On 07-February-08			Bond Future	8.3800	8.2420	92.1165	93.1070	0.00
20/12/2007	R207 On 02-May-08			Bond Future	8.2900	8.1510	94.5352	95.5241	0.00
20/12/2007	R207 On 07-August-08			Bond Future	8.2000	8.0600	93.5828	94.5677	0.00
20/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	16	42	16	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	6501	5536	6501	5536	0.00
20/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	1658	2187	1658	2187	0.00
20/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1947	1486	1947	1486	0.00
20/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	895	1304	895	1304	0.00
20/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2306	1730	2306	1730	0.00
20/12/2007	R209 On 07-February-08			Bond Future	7.8900	7.7150	83.9125	85.5626	6,590.00
20/12/2007	R209 On 02-May-08			Bond Future	7.8200	7.6460	82.9459	84.6151	0.00
20/12/2007	R209 On 07-August-08			Bond Future	7.7500	7.5770	85.3184	87.0064	0.00
20/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	17	56	17	56	0.00
20/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	9231	7621	9231	7621	0.00
20/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	2284	3173	2284	3173	0.00
20/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2925	2146	2925	2146	0.00
20/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	1368	2396	1368	2396	0.00
20/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	1339	679	1339	679	0.00
20/12/2007	TRT1 On 07-February-08			Index Future	257.7200	258.7290	257.7230	258.7290	0.00
20/12/2007	TRT1 On 02-May-08			Index Future	264.4700	265.5080	264.4730	265.5080	0.00
20/12/2007	TRT1 On 07-August-08			Index Future	274.6700	274.6700	274.6700	274.6700	0.00
20/12/2007	TRT1 On 06-November-08			Index Future	279.8500	280.9420	279.8490	280.9420	400.00
21/12/2007	\$ / R On 17-March-08			Currency Future	7.1300	7.1292	7.1335	7.1292	46,808.00
21/12/2007	\$ / R On 13-June-08			Currency Future	7.2600	7.2552	7.2602	7.2552	14,253.00
21/12/2007	\$ / R On 15-September-08			Currency Future	7.4000	7.3918	7.3966	7.3918	1,172.00
21/12/2007	£ / R On 17-March-08			Currency Future	14.1300	14.1267	14.1261	14.1267	2,037.00
21/12/2007	£ / R On 13-June-08			Currency Future	14.3400	14.3357	14.3360	14.3357	1,155.00
21/12/2007	£ / R On 15-September-08			Currency Future	14.5500	14.5535	14.5546	14.5535	36.00
21/12/2007	€ / R On 17-March-08			Currency Future	10.2700	10.2332	10.2684	10.2332	1,752.00
21/12/2007	€ / R On 13-June-08			Currency Future	10.4500	10.4113	10.4471	10.4113	1,248.00
21/12/2007	€ / R On 15-September-08			Currency Future	10.6300	10.5934	10.6288	10.5934	50.00
21/12/2007	ALBI On 07-February-08			Index Future	259.3200	259.5250	259.3190	259.5250	517.00
21/12/2007	ALBI On 02-May-08			Index Future	261.6600	268.4390	261.6550	268.4390	0.00
21/12/2007	ALBI On 07-August-08			Index Future	276.4200	276.5060	276.4220	276.5060	0.00
21/12/2007	ALBI On 06-November-08			Index Future	284.0000	284.0860	284.0000	284.0860	0.00
21/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	56121	58029	56121	58029	0.00
21/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	2931	2779	2931	2779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	17748	52306	17748	52306	0.00
21/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	51198	17916	51198	17916	0.00
21/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	122143	122919	122143	122919	0.00
21/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7923	7859	7923	7859	0.00
21/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	193973	194803	193973	194803	0.00
21/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3973	3943	3973	3943	0.00
21/12/2007	CRD1 On 07-February-08			Index Future	111.6000	111.6640	111.6000	111.6640	0.00
21/12/2007	CRD1 On 02-May-08			Index Future	114.5200	114.5890	114.5220	114.5890	0.00
21/12/2007	CRD1 On 07-August-08			Index Future	119.8500	119.8900	119.8530	119.8900	0.00
21/12/2007	CRD1 On 06-November-08			Index Future	121.1800	121.2510	121.1810	121.2510	8.00
21/12/2007	GOVI On 07-February-08			jGovi	260.7300	260.9430	260.7325	260.9430	7.00
21/12/2007	GOVI On 02-May-08			jGovi	268.0300	268.2495	268.0325	268.2495	0.00
21/12/2007	GOVI On 07-August-08			jGovi	275.5800	275.8080	275.5845	275.8080	0.00
21/12/2007	GOVI On 06-November-08			jGovi	283.1200	283.3465	283.1185	283.3465	60.00
21/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	2299	2662	2299	2662	0.00
21/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	44974	43232	44974	43232	0.00
21/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	56149	57777	56149	57777	0.00
21/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	15824	15282	15824	15282	0.00
21/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	51889	53255	51889	53255	0.00
21/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	36044	35175	36044	35175	0.00
21/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	109899	111712	109899	111712	0.00
21/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	18714	18247	18714	18247	0.00
21/12/2007	ILBI On 07-February-08			Index Future	298.7200	298.8090	298.7190	298.8090	0.00
21/12/2007	J153 On 31-August-10			jSwap	10.6100	10.5900	0.0803	0.0799	0.00
21/12/2007	J157 On 15-September-15			jSwap	9.6200	9.5120	0.0204	0.0146	0.00
21/12/2007	J186 On 21-December-26			jSwap	8.8800	8.6070	0.1300	0.1058	0.00
21/12/2007	J201 On 22-December-14			jSwap	10.0900	9.6120	0.1389	0.1150	0.00
21/12/2007	J203 On 15-September-17			jSwap	9.4300	9.3060	0.1243	0.1169	0.00
21/12/2007	J204 On 21-December-18			jSwap	9.5900	9.2090	0.1483	0.1234	0.00
21/12/2007	J207 On 15-January-20			jSwap	9.2200	9.1150	0.0917	0.0841	0.00
21/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2290	11.2290	11.2290	0.00
21/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2620	0.0273	0.0273	0.00
21/12/2007	JFRA On 05-February-09			jFra	10.6200	10.6130	0.0258	0.0258	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	JFRA On 02-May-08			jFra	11.3100	11.3020	0.0292	0.0292	0.00
21/12/2007	JFRA On 07-May-09			jFra	10.3000	10.2610	0.0250	0.0249	0.00
21/12/2007	JFRA On 07-August-08			jFra	11.1800	11.1590	0.0271	0.0271	0.00
21/12/2007	JFRA On 06-August-09			jFra	10.0000	9.9410	0.0243	0.0242	0.00
21/12/2007	JFRA On 06-November-08			jFra	10.9800	10.9360	0.0267	0.0265	0.00
21/12/2007	JFRA On 05-November-09			jFra	9.7700	9.7550	0.0238	0.0237	0.00
21/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	12706	12773	12706	12773	0.00
21/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	3520	3585	3520	3585	0.00
21/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21940	21953	21940	21953	0.00
21/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20425	20464	20425	20464	0.00
21/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13432	13470	13432	13470	0.00
21/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	10714	10765	10714	10765	0.00
21/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	16969	16977	16969	16977	0.00
21/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	14713	14772	14713	14772	0.00
21/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25445	25394	25445	25394	0.00
21/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25440	25537	25440	25537	0.00
21/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19592	19562	19592	19562	0.00
21/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	17811	17897	17811	17897	0.00
21/12/2007	JN02 On 07-February-08			jNote	10.7100	10.6870	0.1896	0.1892	0.00
21/12/2007	JN02 On 02-May-08			jNote	10.5100	10.4880	0.1879	0.1875	0.00
21/12/2007	JN02 On 07-August-08			jNote	10.2600	10.2380	0.1824	0.1820	0.00
21/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30625	30227	30625	30227	0.00
21/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	329	368	329	368	0.00
21/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18062	17858	18062	17858	0.00
21/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	7388	7575	7388	7575	0.00
21/12/2007	JN05 On 07-February-08			jNote	9.7700	9.7180	0.3794	0.3776	0.00
21/12/2007	JN05 On 02-May-08			jNote	9.6400	9.5820	0.3758	0.3738	0.00
21/12/2007	JN05 On 07-August-08			jNote	9.4900	9.4180	0.3703	0.3680	0.00
21/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	30279	28375	30279	28375	0.00
21/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	346	478	346	478	0.00
21/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15795	14529	15795	14529	0.00
21/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	8841	9871	8841	9871	0.00
21/12/2007	JN10 On 07-February-08			jNote	9.2100	9.0830	0.5883	0.5823	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	JN10 On 02-May-08			jNote	9.1200	8.9810	0.5859	0.5796	0.00
21/12/2007	JN10 On 07-August-08			jNote	9.0000	8.8630	0.5813	0.5747	0.00
21/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15844	10255	15844	10255	0.00
21/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	2370	4936	2370	4936	0.00
21/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	16872	12155	16872	12155	0.00
21/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	8115	12015	8115	12015	0.00
21/12/2007	JROD On 31-January-08			jRod	10.6200	10.6260	0.0073	0.0068	0.00
21/12/2007	JROD On 29-February-08			jRod	11.0000	11.0120	0.0081	0.0076	0.00
21/12/2007	JROD On 31-March-08			jRod	10.7700	10.7640	0.0146	0.0140	0.00
21/12/2007	JROD On 30-April-08			jRod	11.0300	11.0170	0.0155	0.0149	0.00
21/12/2007	JROD On 30-May-08			jRod	11.2500	11.2140	0.0164	0.0157	0.00
21/12/2007	JROD On 30-June-08			jRod	10.9900	10.9610	0.0228	0.0220	0.00
21/12/2007	JROD On 31-July-08			jRod	11.1700	11.1320	0.0237	0.0229	0.00
21/12/2007	JROD On 31-December-07			jRod	10.2500	10.2500	0.0066	0.0061	0.00
21/12/2007	OTH1 On 07-February-08			Index Future	252.9300	253.1130	252.9280	253.1130	0.00
21/12/2007	OTH1 On 02-May-08			Index Future	259.5500	259.7430	259.5520	259.7430	0.00
21/12/2007	OTH1 On 07-August-08			Index Future	270.9000	270.9780	270.8960	270.9780	0.00
21/12/2007	OTH1 On 06-November-08			Index Future	274.6400	274.8440	274.6430	274.8440	12.00
21/12/2007	R153 On 07-February-08			Bond Future	9.3900	9.3820	113.9134	113.9367	8,063.00
21/12/2007	R153 On 02-May-08			Bond Future	9.1500	9.1350	110.2682	110.2897	0.00
21/12/2007	R153 On 07-August-08			Bond Future	8.8700	8.8580	113.4168	113.4361	0.00
21/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3	3	3	3	0.00
21/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2708	2685	2708	2685	0.00
21/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	557	569	557	569	0.00
21/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	869	860	869	860	0.00
21/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	493	502	493	502	0.00
21/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1207	1196	1207	1196	0.00
21/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3309	3286	3309	3286	0.00
21/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3917	3894	3917	3894	0.00
21/12/2007	R157 On 07-February-08			Bond Future	8.5600	8.5390	132.7075	132.8366	9,138.00
21/12/2007	R157 On 02-May-08			Bond Future	8.4200	8.4030	129.3389	129.4658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	R157 On 07-August-08			Bond Future	8.2900	8.2650	133.0345	133.1586	2,500.00
21/12/2007	R157 On 07-February-08	8.50	Call	Option on Bond Future	1068	1141	1068	1141	0.00
21/12/2007	R157 On 07-February-08	8.50	Put	Option on Bond Future	1450	1393	1450	1393	250.00
21/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2273	2351	2273	2351	0.00
21/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1786	1737	1786	1737	2,000.00
21/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	1792	1848	1792	1848	0.00
21/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3576	3507	3576	3507	0.00
21/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	42	49	42	49	0.00
21/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	5405	5283	5405	5283	0.00
21/12/2007	R157 On 07-February-08	8.25	Call	Option on Bond Future	475	520	475	520	250.00
21/12/2007	R157 On 07-February-08	8.25	Put	Option on Bond Future	2489	2405	2489	2405	0.00
21/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3241	3333	3241	3333	0.00
21/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1190	1155	1190	1155	0.00
21/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	7	9	7	9	0.00
21/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	7088	6961	7088	6961	0.00
21/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1	1	1	1	0.00
21/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8828	8700	8828	8700	0.00
21/12/2007	R186 On 07-February-08			Bond Future	8.2000	8.1790	123.3950	123.6168	0.00
21/12/2007	R186 On 02-May-08			Bond Future	8.1200	8.0960	126.6375	126.8604	0.00
21/12/2007	R186 On 07-August-08			Bond Future	8.0400	8.0150	124.9255	125.1490	0.00
21/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	403	453	403	453	0.00
21/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	5532	5359	5532	5359	0.00
21/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	2782	2896	2782	2896	0.00
21/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	4083	3974	4083	3974	0.00
21/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3143	3244	3143	3244	0.00
21/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	6386	6264	6386	6264	0.00
21/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	106	124	106	124	0.00
21/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	8231	8027	8231	8027	0.00
21/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	18	22	18	22	0.00
21/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	11247	11030	11247	11030	0.00
21/12/2007	R196 On 07-February-08			Bond Future	10.2200	10.1770	104.3322	104.3767	0.00
21/12/2007	R196 On 02-May-08			Bond Future	9.9400	9.8860	101.8793	101.9238	0.00
21/12/2007	R196 On 07-August-08			Bond Future	9.5600	9.5000	104.7045	104.7383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2	3	2	3	0.00
21/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1441	1397	1441	1397	0.00
21/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	58	66	58	66	0.00
21/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	786	749	786	749	0.00
21/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1455	1474	1455	1474	0.00
21/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1886	1871	1886	1871	0.00
21/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1	1	1	1	0.00
21/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1687	1643	1687	1643	0.00
21/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
21/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1935	1890	1935	1890	0.00
21/12/2007	R201 On 07-February-08			Bond Future	8.6100	8.5920	101.9516	102.0541	0.00
21/12/2007	R201 On 02-May-08			Bond Future	8.4800	8.4590	104.6344	104.7351	0.00
21/12/2007	R201 On 07-August-08			Bond Future	8.3500	8.3270	103.1825	103.2809	0.00
21/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	22	26	22	26	0.00
21/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4562	4464	4562	4464	0.00
21/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	1637	1696	1637	1696	0.00
21/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1532	1490	1532	1490	0.00
21/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1276	1318	1276	1318	0.00
21/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	3001	2944	3001	2944	0.00
21/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3	4	3	4	0.00
21/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5908	5806	5908	5806	0.00
21/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	1	0	1	0.00
21/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	7292	7189	7292	7189	0.00
21/12/2007	R203 On 07-February-08			Bond Future	8.4200	8.4140	102.2582	102.3226	0.00
21/12/2007	R203 On 02-May-08			Bond Future	8.3200	8.3050	100.7541	100.8181	0.00
21/12/2007	R203 On 07-August-08			Bond Future	8.2100	8.1950	103.6347	103.6980	0.00
21/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	18	20	18	20	0.00
21/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	6212	6150	6212	6150	0.00
21/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1436	1472	1436	1472	0.00
21/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1853	1825	1853	1825	0.00
21/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	592	611	592	611	0.00
21/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3528	3484	3528	3484	0.00
21/12/2007	R204 On 07-February-08			Bond Future	8.4200	8.4090	98.1979	98.2668	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
21/12/2007	R204 On 02-May-08			Bond Future	8.3200	8.3100	100.7730	100.8416	0.00
21/12/2007	R204 On 07-August-08			Bond Future	8.2200	8.2120	99.5922	99.6604	0.00
21/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	89	97	89	97	0.00
21/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6703	6643	6703	6643	0.00
21/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1524	1563	1524	1563	0.00
21/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	2006	1976	2006	1976	0.00
21/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	468	485	468	485	0.00
21/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3755	3704	3755	3704	0.00
21/12/2007	R206 On 07-February-08			Bond Future	8.7200	8.6960	95.0322	95.1202	0.00
21/12/2007	R206 On 02-May-08			Bond Future	8.5800	8.5570	97.5398	97.6259	0.00
21/12/2007	R206 On 07-August-08			Bond Future	8.4300	8.4140	96.5614	96.6450	0.00
21/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	9	11	9	11	0.00
21/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	4375	4289	4375	4289	0.00
21/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	581	612	581	612	0.00
21/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1999	1945	1999	1945	0.00
21/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	797	827	797	827	0.00
21/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2631	2578	2631	2578	0.00
21/12/2007	R207 On 07-February-08			Bond Future	8.3900	8.3820	92.0463	92.1165	0.00
21/12/2007	R207 On 02-May-08			Bond Future	8.3000	8.2910	94.4651	94.5352	0.00
21/12/2007	R207 On 07-August-08			Bond Future	8.2100	8.2000	93.5130	93.5828	0.00
21/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	14	16	14	16	0.00
21/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	6569	6501	6569	6501	0.00
21/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	1618	1658	1618	1658	0.00
21/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1976	1947	1976	1947	0.00
21/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	867	895	867	895	0.00
21/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2348	2306	2348	2306	0.00
21/12/2007	R209 On 07-February-08			Bond Future	7.9000	7.8850	83.8171	83.9125	6,590.00
21/12/2007	R209 On 02-May-08			Bond Future	7.8300	7.8160	82.8494	82.9459	0.00
21/12/2007	R209 On 07-August-08			Bond Future	7.7600	7.7470	85.2208	85.3184	0.00
21/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	14	17	14	17	0.00
21/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	9324	9231	9324	9231	0.00
21/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	2228	2284	2228	2284	0.00
21/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2967	2925	2967	2925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	1316	1368	1316	1368	0.00
21/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	1384	1339	1384	1339	0.00
21/12/2007	TRT1 On 07-February-08			Index Future	257.5200	257.7230	257.5160	257.7230	0.00
21/12/2007	TRT1 On 02-May-08			Index Future	264.2600	264.4730	264.2600	264.4730	0.00
21/12/2007	TRT1 On 07-August-08			Index Future	274.3500	274.6700	274.3470	274.6700	0.00
21/12/2007	TRT1 On 06-November-08			Index Future	279.6300	279.8490	279.6250	279.8490	400.00
24/12/2007	\$ / R On 17-March-08			Currency Future	7.0700	7.1335	7.0731	7.1335	46,811.00
24/12/2007	\$ / R On 13-June-08			Currency Future	7.2000	7.2602	7.1982	7.2602	14,703.00
24/12/2007	\$ / R On 15-September-08			Currency Future	7.3300	7.3966	7.3335	7.3966	1,472.00
24/12/2007	£ / R On 17-March-08			Currency Future	13.9900	14.1261	13.9864	14.1261	2,037.00
24/12/2007	£ / R On 13-June-08			Currency Future	14.2000	14.3360	14.1957	14.3360	1,155.00
24/12/2007	£ / R On 15-September-08			Currency Future	14.4100	14.5546	14.4136	14.5546	36.00
24/12/2007	€ / R On 17-March-08			Currency Future	10.1900	10.2684	10.1877	10.2684	1,752.00
24/12/2007	€ / R On 13-June-08			Currency Future	10.3700	10.4471	10.3655	10.4471	1,248.00
24/12/2007	€ / R On 15-September-08			Currency Future	10.5500	10.6288	10.5483	10.6288	50.00
24/12/2007	ALBI On 07-February-08			Index Future	259.4300	259.3190	259.4300	259.3190	517.00
24/12/2007	ALBI On 02-May-08			Index Future	268.3600	261.6550	268.3580	261.6550	0.00
24/12/2007	ALBI On 07-August-08			Index Future	276.4200	276.4220	276.4220	276.4220	0.00
24/12/2007	ALBI On 06-November-08			Index Future	284.0000	284.0000	284.0000	284.0000	0.00
24/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	56803	56121	56803	56121	0.00
24/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	2503	2931	2503	2931	0.00
24/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	51320	17748	51320	17748	0.00
24/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	17740	51198	17740	51198	0.00
24/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	121984	122143	121984	122143	0.00
24/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7764	7923	7764	7923	0.00
24/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	193893	193973	193893	193973	0.00
24/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3893	3973	3893	3973	0.00
24/12/2007	CRD1 On 07-February-08			Index Future	111.6600	111.6000	111.6590	111.6000	0.00
24/12/2007	CRD1 On 02-May-08			Index Future	114.5800	114.5220	114.5820	114.5220	0.00
24/12/2007	CRD1 On 07-August-08			Index Future	119.8500	119.8530	119.8530	119.8530	0.00
24/12/2007	CRD1 On 06-November-08			Index Future	121.2500	121.1810	121.2460	121.1810	8.00
24/12/2007	GOVI On 07-February-08			jGovi	260.8500	260.7325	260.8450	260.7325	7.00
24/12/2007	GOVI On 02-May-08			jGovi	268.1500	268.0325	268.1470	268.0325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2007	GOVI On 07-August-08			jGovi	275.7000	275.5845	275.7040	275.5845	0.00
24/12/2007	GOVI On 06-November-08			jGovi	283.2400	283.1185	283.2420	283.1185	60.00
24/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	2199	2299	2199	2299	0.00
24/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	43749	44974	43749	44974	0.00
24/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	56633	56149	56633	56149	0.00
24/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	15163	15824	15163	15824	0.00
24/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	52286	51889	52286	51889	0.00
24/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	35246	36044	35246	36044	0.00
24/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	110656	109899	110656	109899	0.00
24/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	18236	18714	18236	18714	0.00
24/12/2007	ILBI On 07-February-08			Index Future	298.7200	298.7190	298.7190	298.7190	0.00
24/12/2007	J153 On 31-August-10			jSwap	10.6100	10.6050	0.0805	0.0803	0.00
24/12/2007	J157 On 15-September-15			jSwap	9.6200	9.6160	0.0206	0.0204	0.00
24/12/2007	J186 On 21-December-26			jSwap	8.6600	8.8840	0.1041	0.1300	0.00
24/12/2007	J201 On 22-December-14			jSwap	9.6700	10.0850	0.1072	0.1389	0.00
24/12/2007	J203 On 15-September-17			jSwap	9.4300	9.4260	0.1246	0.1243	0.00
24/12/2007	J204 On 21-December-18			jSwap	9.2800	9.5860	0.1192	0.1483	0.00
24/12/2007	J207 On 15-January-20			jSwap	9.2200	9.2210	0.0920	0.0917	0.00
24/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2290	11.2330	11.2290	0.00
24/12/2007	JFRA On 07-February-08			jFra	11.2500	11.2600	0.0273	0.0273	0.00
24/12/2007	JFRA On 05-February-09			jFra	10.6400	10.6240	0.0259	0.0258	0.00
24/12/2007	JFRA On 02-May-08			jFra	11.3100	11.3070	0.0292	0.0292	0.00
24/12/2007	JFRA On 07-May-09			jFra	10.3000	10.3030	0.0250	0.0250	0.00
24/12/2007	JFRA On 07-August-08			jFra	11.1900	11.1800	0.0271	0.0271	0.00
24/12/2007	JFRA On 06-August-09			jFra	10.0100	10.0020	0.0244	0.0243	0.00
24/12/2007	JFRA On 06-November-08			jFra	10.9800	10.9840	0.0267	0.0267	0.00
24/12/2007	JFRA On 05-November-09			jFra	9.7800	9.7740	0.0238	0.0238	0.00
24/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	12493	12706	12493	12706	0.00
24/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	3326	3520	3326	3520	0.00
24/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21886	21940	21886	21940	0.00
24/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20325	20425	20325	20425	0.00
24/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13297	13432	13297	13432	0.00
24/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	10577	10714	10577	10714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	16877	16969	16877	16969	0.00
24/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	14599	14713	14599	14713	0.00
24/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25395	25445	25395	25445	0.00
24/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25360	25440	25360	25440	0.00
24/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19501	19592	19501	19592	0.00
24/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	17727	17811	17727	17811	0.00
24/12/2007	JN02 On 07-February-08			jNote	10.7200	10.7120	0.1896	0.1896	0.00
24/12/2007	JN02 On 02-May-08			jNote	10.5200	10.5100	0.1880	0.1879	0.00
24/12/2007	JN02 On 07-August-08			jNote	10.2700	10.2610	0.1825	0.1824	0.00
24/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30639	30625	30639	30625	0.00
24/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	275	329	275	329	0.00
24/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18002	18062	18002	18062	0.00
24/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	7222	7388	7222	7388	0.00
24/12/2007	JN05 On 07-February-08			jNote	9.7800	9.7710	0.3795	0.3794	0.00
24/12/2007	JN05 On 02-May-08			jNote	9.6500	9.6410	0.3759	0.3758	0.00
24/12/2007	JN05 On 07-August-08			jNote	9.4900	9.4850	0.3703	0.3703	0.00
24/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	30409	30279	30409	30279	0.00
24/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	285	346	285	346	0.00
24/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15754	15795	15754	15795	0.00
24/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	8644	8841	8644	8841	0.00
24/12/2007	JN10 On 07-February-08			jNote	9.2100	9.2110	0.5884	0.5883	0.00
24/12/2007	JN10 On 02-May-08			jNote	9.1200	9.1150	0.5860	0.5859	0.00
24/12/2007	JN10 On 07-August-08			jNote	9.0100	9.0030	0.5814	0.5813	0.00
24/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15821	15844	15821	15844	0.00
24/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	2157	2370	2157	2370	0.00
24/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	16898	16872	16898	16872	0.00
24/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	7885	8115	7885	8115	0.00
24/12/2007	JROD On 31-January-08			jRod	10.6000	10.6180	0.0073	0.0073	0.00
24/12/2007	JROD On 29-February-08			jRod	10.9800	11.0040	0.0081	0.0081	0.00
24/12/2007	JROD On 31-March-08			jRod	10.7500	10.7660	0.0146	0.0146	0.00
24/12/2007	JROD On 30-April-08			jRod	11.0200	11.0320	0.0155	0.0155	0.00
24/12/2007	JROD On 30-May-08			jRod	11.2400	11.2460	0.0164	0.0164	0.00
24/12/2007	JROD On 30-June-08			jRod	10.9900	10.9930	0.0228	0.0228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2007	JROD On 31-July-08			jRod	11.1700	11.1730	0.0237	0.0237	0.00
24/12/2007	JROD On 31-December-07			jRod	10.2400	10.2470	0.0066	0.0066	0.00
24/12/2007	OTH1 On 07-February-08			Index Future	253.0400	252.9280	253.0380	252.9280	0.00
24/12/2007	OTH1 On 02-May-08			Index Future	259.6600	259.5520	259.6640	259.5520	0.00
24/12/2007	OTH1 On 07-August-08			Index Future	270.9000	270.8960	270.8960	270.8960	0.00
24/12/2007	OTH1 On 06-November-08			Index Future	274.7600	274.6430	274.7640	274.6430	12.00
24/12/2007	R153 On 07-February-08			Bond Future	9.3900	9.3920	113.9134	113.9134	8,063.00
24/12/2007	R153 On 02-May-08			Bond Future	9.1500	9.1450	110.2682	110.2682	0.00
24/12/2007	R153 On 07-August-08			Bond Future	8.8700	8.8680	113.4168	113.4168	0.00
24/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2	3	2	3	0.00
24/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2707	2708	2707	2708	0.00
24/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	549	557	549	557	0.00
24/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	861	869	861	869	0.00
24/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	488	493	488	493	0.00
24/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1202	1207	1202	1207	0.00
24/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
24/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3309	3309	3309	3309	0.00
24/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3917	3917	3917	3917	0.00
24/12/2007	R157 On 07-February-08			Bond Future	8.5600	8.5590	132.7075	132.7075	9,138.00
24/12/2007	R157 On 02-May-08			Bond Future	8.4200	8.4230	129.3389	129.3389	0.00
24/12/2007	R157 On 07-August-08			Bond Future	8.2900	8.2850	133.0345	133.0345	2,500.00
24/12/2007	R157 On 07-February-08	8.50	Call	Option on Bond Future	1029	1068	1029	1068	0.00
24/12/2007	R157 On 07-February-08	8.50	Put	Option on Bond Future	1410	1450	1410	1450	250.00
24/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2251	2273	2251	2273	0.00
24/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1764	1786	1764	1786	2,000.00
24/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	1776	1792	1776	1792	0.00
24/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3560	3576	3560	3576	0.00
24/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	35	42	35	42	0.00
24/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	5398	5405	5398	5405	0.00
24/12/2007	R157 On 07-February-08	8.25	Call	Option on Bond Future	444	475	444	475	250.00
24/12/2007	R157 On 07-February-08	8.25	Put	Option on Bond Future	2458	2489	2458	2489	0.00
24/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3220	3241	3220	3241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1168	1190	1168	1190	0.00
24/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5	7	5	7	0.00
24/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	7086	7088	7086	7088	0.00
24/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1	1	1	1	0.00
24/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8828	8828	8828	8828	0.00
24/12/2007	R186 On 07-February-08			Bond Future	8.2000	8.1990	123.3950	123.3950	0.00
24/12/2007	R186 On 02-May-08			Bond Future	8.1200	8.1160	126.6375	126.6375	0.00
24/12/2007	R186 On 07-August-08			Bond Future	8.0400	8.0350	124.9255	124.9255	0.00
24/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	366	403	366	403	0.00
24/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	5494	5532	5494	5532	0.00
24/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	2744	2782	2744	2782	0.00
24/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	4045	4083	4045	4083	0.00
24/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3114	3143	3114	3143	0.00
24/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	6357	6386	6357	6386	0.00
24/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	90	106	90	106	0.00
24/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	8215	8231	8215	8231	0.00
24/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	14	18	14	18	0.00
24/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	11243	11247	11243	11247	0.00
24/12/2007	R196 On 07-February-08			Bond Future	10.2300	10.2230	104.3245	104.3322	0.00
24/12/2007	R196 On 02-May-08			Bond Future	9.9500	9.9440	101.8747	101.8793	0.00
24/12/2007	R196 On 07-August-08			Bond Future	9.5700	9.5640	104.7019	104.7045	0.00
24/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	1	2	1	2	0.00
24/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1448	1441	1448	1441	0.00
24/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	55	58	55	58	0.00
24/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	788	786	788	786	0.00
24/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1443	1455	1443	1455	0.00
24/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1876	1886	1876	1886	0.00
24/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	1	0	1	0.00
24/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1695	1687	1695	1687	0.00
24/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
24/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1943	1935	1943	1935	0.00
24/12/2007	R201 On 07-February-08			Bond Future	8.6100	8.6120	101.9516	101.9516	0.00
24/12/2007	R201 On 02-May-08			Bond Future	8.4800	8.4790	104.6344	104.6344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2007	R201 On 07-August-08			Bond Future	8.3500	8.3470	103.1825	103.1825	0.00
24/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	18	22	18	22	0.00
24/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4558	4562	4558	4562	0.00
24/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	1619	1637	1619	1637	0.00
24/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1514	1532	1514	1532	0.00
24/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1264	1276	1264	1276	0.00
24/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2989	3001	2989	3001	0.00
24/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3	3	3	3	0.00
24/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5907	5908	5907	5908	0.00
24/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	7292	7292	7292	7292	0.00
24/12/2007	R203 On 07-February-08			Bond Future	8.4200	8.4240	102.2582	102.2582	0.00
24/12/2007	R203 On 02-May-08			Bond Future	8.3200	8.3150	100.7541	100.7541	0.00
24/12/2007	R203 On 07-August-08			Bond Future	8.2100	8.2050	103.6347	103.6347	0.00
24/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	14	18	14	18	0.00
24/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	6208	6212	6208	6212	0.00
24/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1418	1436	1418	1436	0.00
24/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1835	1853	1835	1853	0.00
24/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	583	592	583	592	0.00
24/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3520	3528	3520	3528	0.00
24/12/2007	R204 On 07-February-08			Bond Future	8.4200	8.4190	98.1979	98.1979	3,331.00
24/12/2007	R204 On 02-May-08			Bond Future	8.3200	8.3200	100.7730	100.7730	0.00
24/12/2007	R204 On 07-August-08			Bond Future	8.2200	8.2220	99.5922	99.5922	0.00
24/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	76	89	76	89	0.00
24/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6690	6703	6690	6703	0.00
24/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1504	1524	1504	1524	0.00
24/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1986	2006	1986	2006	0.00
24/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	460	468	460	468	0.00
24/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3747	3755	3747	3755	0.00
24/12/2007	R206 On 07-February-08			Bond Future	8.7200	8.7160	95.0322	95.0322	0.00
24/12/2007	R206 On 02-May-08			Bond Future	8.5800	8.5770	97.5398	97.5398	0.00
24/12/2007	R206 On 07-August-08			Bond Future	8.4300	8.4340	96.5614	96.5614	0.00
24/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	7	9	7	9	0.00

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24/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	4373	4375	4373	4375	0.00
24/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	569	581	569	581	0.00
24/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1988	1999	1988	1999	0.00
24/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	788	797	788	797	0.00
24/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2622	2631	2622	2631	0.00
24/12/2007	R207 On 07-February-08			Bond Future	8.3900	8.3920	92.0463	92.0463	0.00
24/12/2007	R207 On 02-May-08			Bond Future	8.3000	8.3010	94.4651	94.4651	0.00
24/12/2007	R207 On 07-August-08			Bond Future	8.2100	8.2100	93.5130	93.5130	0.00
24/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	11	14	11	14	0.00
24/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	6566	6569	6566	6569	0.00
24/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	1598	1618	1598	1618	0.00
24/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1956	1976	1956	1976	0.00
24/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	858	867	858	867	0.00
24/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2339	2348	2339	2348	0.00
24/12/2007	R209 On 07-February-08			Bond Future	7.9000	7.8950	83.8171	83.8171	6,590.00
24/12/2007	R209 On 02-May-08			Bond Future	7.8300	7.8260	82.8494	82.8494	0.00
24/12/2007	R209 On 07-August-08			Bond Future	7.7600	7.7570	85.2208	85.2208	0.00
24/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	11	14	11	14	0.00
24/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	9321	9324	9321	9324	0.00
24/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	2199	2228	2199	2228	0.00
24/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2938	2967	2938	2967	0.00
24/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	1307	1316	1307	1316	0.00
24/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	1375	1384	1375	1384	0.00
24/12/2007	TRT1 On 07-February-08			Index Future	257.6300	257.5160	257.6270	257.5160	0.00
24/12/2007	TRT1 On 02-May-08			Index Future	264.3700	264.2600	264.3730	264.2600	0.00
24/12/2007	TRT1 On 07-August-08			Index Future	274.3500	274.3470	274.3470	274.3470	0.00
24/12/2007	TRT1 On 06-November-08			Index Future	279.7500	279.6250	279.7470	279.6250	400.00
27/12/2007	\$ / R On 17-March-08			Currency Future	6.9500	7.0731	6.9532	7.0731	46,771.00
27/12/2007	\$ / R On 13-June-08			Currency Future	7.0800	7.1982	7.0778	7.1982	14,704.00
27/12/2007	\$ / R On 15-September-08			Currency Future	7.2100	7.3335	7.2101	7.3335	1,472.00
27/12/2007	£ / R On 17-March-08			Currency Future	13.8200	13.9864	13.8232	13.9864	2,037.00
27/12/2007	£ / R On 13-June-08			Currency Future	14.0300	14.1957	14.0321	14.1957	1,155.00
27/12/2007	£ / R On 15-September-08			Currency Future	14.2500	14.4136	14.2475	14.4136	36.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2007	€ / R On 17-March-08			Currency Future	10.1400	10.1877	10.1383	10.1877	1,752.00
27/12/2007	€ / R On 13-June-08			Currency Future	10.3200	10.3655	10.3176	10.3655	1,248.00
27/12/2007	€ / R On 15-September-08			Currency Future	10.5000	10.5483	10.4974	10.5483	50.00
27/12/2007	ALBI On 07-February-08			Index Future	259.7600	259.4300	259.7630	259.4300	517.00
27/12/2007	ALBI On 02-May-08			Index Future	268.1100	268.3580	268.1100	268.3580	0.00
27/12/2007	ALBI On 07-August-08			Index Future	276.1700	276.4220	276.1660	276.4220	0.00
27/12/2007	ALBI On 06-November-08			Index Future	283.7400	284.0000	283.7380	284.0000	0.00
27/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	59519	56803	59519	56803	0.00
27/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1889	2503	1889	2503	0.00
27/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	49335	51320	49335	51320	0.00
27/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	18235	17740	18235	17740	0.00
27/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	119621	121984	119621	121984	0.00
27/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	7961	7764	7961	7764	0.00
27/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	191367	193893	191367	193893	0.00
27/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	3987	3893	3987	3893	0.00
27/12/2007	CRD1 On 07-February-08			Index Future	111.7600	111.6590	111.7550	111.6590	0.00
27/12/2007	CRD1 On 02-May-08			Index Future	114.6800	114.5820	114.6790	114.5820	0.00
27/12/2007	CRD1 On 07-August-08			Index Future	119.7400	119.8530	119.7420	119.8530	0.00
27/12/2007	CRD1 On 06-November-08			Index Future	121.3500	121.2460	121.3520	121.2460	8.00
27/12/2007	GOVI On 07-February-08			jGovi	261.1500	260.8450	261.1490	260.8450	7.00
27/12/2007	GOVI On 02-May-08			jGovi	268.4500	268.1470	268.4540	268.1470	0.00
27/12/2007	GOVI On 07-August-08			jGovi	276.0200	275.7040	276.0215	275.7040	0.00
27/12/2007	GOVI On 06-November-08			jGovi	283.5800	283.2420	283.5765	283.2420	60.00
27/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	2338	2199	2338	2199	0.00
27/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	40848	43749	40848	43749	0.00
27/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	58502	56633	58502	56633	0.00
27/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	13962	15163	13962	15163	0.00
27/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	53833	52286	53833	52286	0.00
27/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	33618	35246	33618	35246	0.00
27/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	113053	110656	113053	110656	0.00
27/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	17288	18236	17288	18236	0.00
27/12/2007	ILBI On 07-February-08			Index Future	298.4500	298.7190	298.4470	298.7190	0.00
27/12/2007	J153 On 31-August-10			jSwap	10.6100	10.6100	0.0805	0.0805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2007	J157 On 15-September-15			jSwap	9.6000	9.6190	0.0196	0.0206	0.00
27/12/2007	J186 On 21-December-26			jSwap	8.6400	8.6570	0.1025	0.1041	0.00
27/12/2007	J201 On 22-December-14			jSwap	9.6500	9.6700	0.1064	0.1072	0.00
27/12/2007	J203 On 15-September-17			jSwap	9.4100	9.4290	0.1236	0.1246	0.00
27/12/2007	J204 On 21-December-18			jSwap	9.2500	9.2800	0.1175	0.1192	0.00
27/12/2007	J207 On 15-January-20			jSwap	9.1900	9.2240	0.0899	0.0920	0.00
27/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2330	11.2330	11.2330	0.00
27/12/2007	JFRA On 07-February-08			jFra	11.2500	11.2510	0.0273	0.0273	0.00
27/12/2007	JFRA On 05-February-09			jFra	10.6400	10.6430	0.0258	0.0259	0.00
27/12/2007	JFRA On 02-May-08			jFra	11.3100	11.3080	0.0292	0.0292	0.00
27/12/2007	JFRA On 07-May-09			jFra	10.3200	10.3010	0.0251	0.0250	0.00
27/12/2007	JFRA On 07-August-08			jFra	11.1800	11.1890	0.0271	0.0271	0.00
27/12/2007	JFRA On 06-August-09			jFra	10.0100	10.0140	0.0244	0.0244	0.00
27/12/2007	JFRA On 06-November-08			jFra	11.0000	10.9810	0.0267	0.0267	0.00
27/12/2007	JFRA On 05-November-09			jFra	9.7600	9.7790	0.0238	0.0238	0.00
27/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	12290	12493	12290	12493	0.00
27/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	3120	3326	3120	3326	0.00
27/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21804	21886	21804	21886	0.00
27/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20252	20325	20252	20325	0.00
27/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13157	13297	13157	13297	0.00
27/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	10442	10577	10442	10577	0.00
27/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	16764	16877	16764	16877	0.00
27/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	14503	14599	14503	14599	0.00
27/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25330	25395	25330	25395	0.00
27/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25296	25360	25296	25360	0.00
27/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19436	19501	19436	19501	0.00
27/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	17616	17727	17616	17727	0.00
27/12/2007	JN02 On 07-February-08			jNote	10.7200	10.7160	0.1897	0.1896	0.00
27/12/2007	JN02 On 02-May-08			jNote	10.5100	10.5160	0.1879	0.1880	0.00
27/12/2007	JN02 On 07-August-08			jNote	10.2600	10.2680	0.1824	0.1825	0.00
27/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30608	30639	30608	30639	0.00
27/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	227	275	227	275	0.00
27/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17851	18002	17851	18002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	7107	7222	7107	7222	0.00
27/12/2007	JN05 On 07-February-08			jNote	9.7700	9.7760	0.3792	0.3795	0.00
27/12/2007	JN05 On 02-May-08			jNote	9.6300	9.6450	0.3754	0.3759	0.00
27/12/2007	JN05 On 07-August-08			jNote	9.4700	9.4890	0.3697	0.3703	0.00
27/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	29989	30409	29989	30409	0.00
27/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	251	285	251	285	0.00
27/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15300	15754	15300	15754	0.00
27/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	8736	8644	8736	8644	0.00
27/12/2007	JN10 On 07-February-08			jNote	9.1900	9.2140	0.5874	0.5884	0.00
27/12/2007	JN10 On 02-May-08			jNote	9.0900	9.1190	0.5848	0.5860	0.00
27/12/2007	JN10 On 07-August-08			jNote	8.9800	9.0060	0.5801	0.5814	0.00
27/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	14565	15821	14565	15821	0.00
27/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	2297	2157	2297	2157	0.00
27/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	15798	16898	15798	16898	0.00
27/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	8388	7885	8388	7885	0.00
27/12/2007	JROD On 31-January-08			jRod	10.5900	10.6010	0.0067	0.0073	0.00
27/12/2007	JROD On 29-February-08			jRod	10.9500	10.9790	0.0075	0.0081	0.00
27/12/2007	JROD On 31-March-08			jRod	10.7400	10.7530	0.0140	0.0146	0.00
27/12/2007	JROD On 30-April-08			jRod	11.0100	11.0200	0.0149	0.0155	0.00
27/12/2007	JROD On 30-May-08			jRod	11.2300	11.2370	0.0158	0.0164	0.00
27/12/2007	JROD On 30-June-08			jRod	10.9800	10.9880	0.0222	0.0228	0.00
27/12/2007	JROD On 31-July-08			jRod	11.1600	11.1680	0.0231	0.0237	0.00
27/12/2007	JROD On 31-December-07			jRod	10.2400	10.2440	0.0061	0.0066	0.00
27/12/2007	OTH1 On 07-February-08			Index Future	253.5500	253.0380	253.5450	253.0380	0.00
27/12/2007	OTH1 On 02-May-08			Index Future	260.1800	259.6640	260.1780	259.6640	0.00
27/12/2007	OTH1 On 07-August-08			Index Future	270.6500	270.8960	270.6450	270.8960	0.00
27/12/2007	OTH1 On 06-November-08			Index Future	275.3200	274.7640	275.3180	274.7640	12.00
27/12/2007	R153 On 07-February-08			Bond Future	9.3500	9.3920	114.0067	113.9134	8,063.00
27/12/2007	R153 On 02-May-08			Bond Future	9.1100	9.1450	110.3542	110.2682	0.00
27/12/2007	R153 On 07-August-08			Bond Future	8.8300	8.8680	113.4941	113.4168	0.00
27/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2	2	2	2	0.00
27/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2614	2707	2614	2707	0.00
27/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	579	549	579	549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	805	861	805	861	0.00
27/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	512	488	512	488	0.00
27/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1148	1202	1148	1202	0.00
27/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3216	3309	3216	3309	0.00
27/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3824	3917	3824	3917	0.00
27/12/2007	R157 On 07-February-08			Bond Future	8.5200	8.5590	132.9658	132.7075	9,138.00
27/12/2007	R157 On 02-May-08			Bond Future	8.3800	8.4230	129.5929	129.3389	0.00
27/12/2007	R157 On 07-August-08			Bond Future	8.2500	8.2850	133.2828	133.0345	2,500.00
27/12/2007	R157 On 07-February-08	8.50	Call	Option on Bond Future	1110	1029	1110	1029	0.00
27/12/2007	R157 On 07-February-08	8.50	Put	Option on Bond Future	1233	1410	1233	1410	250.00
27/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2369	2251	2369	2251	0.00
27/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1628	1764	1628	1764	2,000.00
27/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	1861	1776	1861	1776	0.00
27/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3396	3560	3396	3560	0.00
27/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	36	35	36	35	0.00
27/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	5141	5398	5141	5398	0.00
27/12/2007	R157 On 07-February-08	8.25	Call	Option on Bond Future	479	444	479	444	250.00
27/12/2007	R157 On 07-February-08	8.25	Put	Option on Bond Future	2235	2458	2235	2458	0.00
27/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3369	3220	3369	3220	0.00
27/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1064	1168	1064	1168	0.00
27/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5	5	5	5	0.00
27/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6828	7086	6828	7086	0.00
27/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	1	0	1	0.00
27/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8570	8828	8570	8828	0.00
27/12/2007	R186 On 07-February-08			Bond Future	8.1600	8.1990	123.8391	123.3950	0.00
27/12/2007	R186 On 02-May-08			Bond Future	8.0800	8.1160	127.0838	126.6375	0.00
27/12/2007	R186 On 07-August-08			Bond Future	8.0000	8.0350	125.3732	124.9255	0.00
27/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	397	366	397	366	0.00
27/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	5081	5494	5081	5494	0.00
27/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	2911	2744	2911	2744	0.00
27/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3766	4045	3766	4045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3269	3114	3269	3114	0.00
27/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	6065	6357	6065	6357	0.00
27/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	96	90	96	90	0.00
27/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7777	8215	7777	8215	0.00
27/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	14	14	14	14	0.00
27/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	10799	11243	10799	11243	0.00
27/12/2007	R196 On 07-February-08			Bond Future	10.2000	10.2310	104.3593	104.3245	0.00
27/12/2007	R196 On 02-May-08			Bond Future	9.9000	9.9500	101.9138	101.8747	0.00
27/12/2007	R196 On 07-August-08			Bond Future	9.5100	9.5690	104.7341	104.7019	0.00
27/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	1	1	1	1	0.00
27/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1413	1448	1413	1448	0.00
27/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	59	55	59	55	0.00
27/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	753	788	753	788	0.00
27/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1447	1443	1447	1443	0.00
27/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1848	1876	1848	1876	0.00
27/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1660	1695	1660	1695	0.00
27/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1908	1943	1908	1943	0.00
27/12/2007	R201 On 07-February-08			Bond Future	8.5700	8.6120	102.1567	101.9516	0.00
27/12/2007	R201 On 02-May-08			Bond Future	8.4400	8.4790	104.8360	104.6344	0.00
27/12/2007	R201 On 07-August-08			Bond Future	8.3100	8.3470	103.3795	103.1825	0.00
27/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	19	18	19	18	0.00
27/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4353	4558	4353	4558	0.00
27/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	1708	1619	1708	1619	0.00
27/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1401	1514	1401	1514	0.00
27/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1327	1264	1327	1264	0.00
27/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2854	2989	2854	2989	0.00
27/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2	3	2	3	0.00
27/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5702	5907	5702	5907	0.00
27/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	7086	7292	7086	7292	0.00
27/12/2007	R203 On 07-February-08			Bond Future	8.3800	8.4240	102.5163	102.2582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2007	R203 On 02-May-08			Bond Future	8.2800	8.3150	101.0105	100.7541	0.00
27/12/2007	R203 On 07-August-08			Bond Future	8.1700	8.2050	103.8884	103.6347	0.00
27/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	14	14	14	14	0.00
27/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5950	6208	5950	6208	0.00
27/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1522	1418	1522	1418	0.00
27/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1683	1835	1683	1835	0.00
27/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	639	583	639	583	0.00
27/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3322	3520	3322	3520	0.00
27/12/2007	R204 On 07-February-08			Bond Future	8.3800	8.4190	98.4740	98.1979	3,331.00
27/12/2007	R204 On 02-May-08			Bond Future	8.2800	8.3200	101.0480	100.7730	0.00
27/12/2007	R204 On 07-August-08			Bond Future	8.1800	8.2220	99.8653	99.5922	0.00
27/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	76	76	76	76	0.00
27/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6414	6690	6414	6690	0.00
27/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1615	1504	1615	1504	0.00
27/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1822	1986	1822	1986	0.00
27/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	513	460	513	460	0.00
27/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3527	3747	3527	3747	0.00
27/12/2007	R206 On 07-February-08			Bond Future	8.6800	8.7160	95.2082	95.0322	0.00
27/12/2007	R206 On 02-May-08			Bond Future	8.5400	8.5770	97.7120	97.5398	0.00
27/12/2007	R206 On 07-August-08			Bond Future	8.3900	8.4340	96.7286	96.5614	0.00
27/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	7	7	7	7	0.00
27/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	4197	4373	4197	4373	0.00
27/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	613	569	613	569	0.00
27/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1860	1988	1860	1988	0.00
27/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	834	788	834	788	0.00
27/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2501	2622	2501	2622	0.00
27/12/2007	R207 On 07-February-08			Bond Future	8.3500	8.3920	92.3276	92.0463	0.00
27/12/2007	R207 On 02-May-08			Bond Future	8.2600	8.3010	94.7459	94.4651	0.00
27/12/2007	R207 On 07-August-08			Bond Future	8.1700	8.2100	93.7927	93.5130	0.00
27/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	11	11	11	11	0.00
27/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	6285	6566	6285	6566	0.00
27/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	1715	1598	1715	1598	0.00
27/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1792	1956	1792	1956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	951	858	951	858	0.00
27/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2153	2339	2153	2339	0.00
27/12/2007	R209 On 07-February-08			Bond Future	7.8600	7.8950	84.1998	83.8171	6,590.00
27/12/2007	R209 On 02-May-08			Bond Future	7.7900	7.8260	83.2366	82.8494	0.00
27/12/2007	R209 On 07-August-08			Bond Future	7.7200	7.7570	85.6123	85.2208	0.00
27/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	11	11	11	11	0.00
27/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8939	9321	8939	9321	0.00
27/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	2356	2199	2356	2199	0.00
27/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2707	2938	2707	2938	0.00
27/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	1503	1307	1503	1307	0.00
27/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	1180	1375	1180	1375	0.00
27/12/2007	TRT1 On 07-February-08			Index Future	257.9300	257.6270	257.9330	257.6270	0.00
27/12/2007	TRT1 On 02-May-08			Index Future	264.6800	264.3730	264.6810	264.3730	0.00
27/12/2007	TRT1 On 07-August-08			Index Future	274.0900	274.3470	274.0930	274.3470	0.00
27/12/2007	TRT1 On 06-November-08			Index Future	280.0800	279.7470	280.0840	279.7470	400.00
28/12/2007	\$ / R On 17-March-08			Currency Future	6.9100	6.9532	6.9080	6.9532	46,936.00
28/12/2007	\$ / R On 13-June-08			Currency Future	7.0300	7.0778	7.0322	7.0778	14,704.00
28/12/2007	\$ / R On 15-September-08			Currency Future	7.1600	7.2101	7.1643	7.2101	1,472.00
28/12/2007	£ / R On 17-March-08			Currency Future	13.7300	13.8232	13.7259	13.8232	2,037.00
28/12/2007	£ / R On 13-June-08			Currency Future	13.9300	14.0321	13.9330	14.0321	1,155.00
28/12/2007	£ / R On 15-September-08			Currency Future	14.1500	14.2475	14.1467	14.2475	36.00
28/12/2007	€ / R On 17-March-08			Currency Future	10.1500	10.1383	10.1513	10.1383	1,752.00
28/12/2007	€ / R On 13-June-08			Currency Future	10.3300	10.3176	10.3306	10.3176	1,248.00
28/12/2007	€ / R On 15-September-08			Currency Future	10.5100	10.4974	10.5116	10.4974	50.00
28/12/2007	ALBI On 07-February-08			Index Future	260.0100	259.7630	260.0140	259.7630	517.00
28/12/2007	ALBI On 02-May-08			Index Future	267.8700	268.1100	267.8680	268.1100	0.00
28/12/2007	ALBI On 07-August-08			Index Future	275.9200	276.1660	275.9150	276.1660	0.00
28/12/2007	ALBI On 06-November-08			Index Future	283.4800	283.7380	283.4810	283.7380	0.00
28/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	61732	59519	61732	59519	0.00
28/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1592	1889	1592	1889	0.00
28/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	47637	49335	47637	49335	0.00
28/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	18957	18235	18957	18235	0.00
28/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	117418	119621	117418	119621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	8268	7961	8268	7961	0.00
28/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	188946	191367	188946	191367	0.00
28/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	4136	3987	4136	3987	0.00
28/12/2007	CRD1 On 07-February-08			Index Future	111.8400	111.7550	111.8380	111.7550	0.00
28/12/2007	CRD1 On 02-May-08			Index Future	114.7600	114.6790	114.7640	114.6790	0.00
28/12/2007	CRD1 On 07-August-08			Index Future	119.6300	119.7420	119.6340	119.7420	0.00
28/12/2007	CRD1 On 06-November-08			Index Future	121.4400	121.3520	121.4430	121.3520	8.00
28/12/2007	GOVI On 07-February-08			jGovi	261.3800	261.1490	261.3845	261.1490	7.00
28/12/2007	GOVI On 02-May-08			jGovi	268.7000	268.4540	268.6950	268.4540	0.00
28/12/2007	GOVI On 07-August-08			jGovi	276.2700	276.0215	276.2690	276.0215	0.00
28/12/2007	GOVI On 06-November-08			jGovi	283.8300	283.5765	283.8325	283.5765	60.00
28/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	2578	2338	2578	2338	0.00
28/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	38733	40848	38733	40848	0.00
28/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	60145	58502	60145	58502	0.00
28/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	13195	13962	13195	13962	0.00
28/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	55191	53833	55191	53833	0.00
28/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	32501	33618	32501	33618	0.00
28/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	114988	113053	114988	113053	0.00
28/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	16663	17288	16663	17288	0.00
28/12/2007	ILBI On 07-February-08			Index Future	298.1800	298.4470	298.1790	298.4470	0.00
28/12/2007	J153 On 31-August-10			jSwap	10.6000	10.6070	0.0804	0.0805	0.00
28/12/2007	J157 On 15-September-15			jSwap	9.5800	9.6010	0.0182	0.0196	0.00
28/12/2007	J186 On 21-December-26			jSwap	8.6200	8.6360	0.1014	0.1025	0.00
28/12/2007	J201 On 22-December-14			jSwap	9.6300	9.6520	0.1053	0.1064	0.00
28/12/2007	J203 On 15-September-17			jSwap	9.3900	9.4110	0.1223	0.1236	0.00
28/12/2007	J204 On 21-December-18			jSwap	9.2400	9.2520	0.1169	0.1175	0.00
28/12/2007	J207 On 15-January-20			jSwap	9.1900	9.1940	0.0896	0.0899	0.00
28/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2330	11.2330	11.2330	0.00
28/12/2007	JFRA On 07-February-08			jFra	11.2500	11.2510	0.0273	0.0273	0.00
28/12/2007	JFRA On 05-February-09			jFra	10.6300	10.6390	0.0258	0.0258	0.00
28/12/2007	JFRA On 02-May-08			jFra	11.3000	11.3060	0.0292	0.0292	0.00
28/12/2007	JFRA On 07-May-09			jFra	10.3100	10.3180	0.0251	0.0251	0.00
28/12/2007	JFRA On 07-August-08			jFra	11.1800	11.1820	0.0271	0.0271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2007	JFRA On 06-August-09			jFra	9.9600	10.0140	0.0242	0.0244	0.00
28/12/2007	JFRA On 06-November-08			jFra	10.9800	11.0000	0.0267	0.0267	0.00
28/12/2007	JFRA On 05-November-09			jFra	9.7600	9.7630	0.0238	0.0238	0.00
28/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	12217	12290	12217	12290	0.00
28/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	3052	3120	3052	3120	0.00
28/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21768	21804	21768	21804	0.00
28/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20236	20252	20236	20252	0.00
28/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	13102	13157	13102	13157	0.00
28/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	10404	10442	10404	10442	0.00
28/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	16722	16764	16722	16764	0.00
28/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	14476	14503	14476	14503	0.00
28/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25246	25330	25246	25330	0.00
28/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25341	25296	25341	25296	0.00
28/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19385	19436	19385	19436	0.00
28/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	17608	17616	17608	17616	0.00
28/12/2007	JN02 On 07-February-08			jNote	10.7000	10.7170	0.1895	0.1897	0.00
28/12/2007	JN02 On 02-May-08			jNote	10.5100	10.5140	0.1878	0.1879	0.00
28/12/2007	JN02 On 07-August-08			jNote	10.2600	10.2630	0.1824	0.1824	0.00
28/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30371	30608	30371	30608	0.00
28/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	220	227	220	227	0.00
28/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17728	17851	17728	17851	0.00
28/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	7109	7107	7109	7107	0.00
28/12/2007	JN05 On 07-February-08			jNote	9.7300	9.7660	0.3778	0.3792	0.00
28/12/2007	JN05 On 02-May-08			jNote	9.5900	9.6310	0.3740	0.3754	0.00
28/12/2007	JN05 On 07-August-08			jNote	9.4300	9.4710	0.3683	0.3697	0.00
28/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28461	29989	28461	29989	0.00
28/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	299	251	299	251	0.00
28/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14320	15300	14320	15300	0.00
28/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9391	8736	9391	8736	0.00
28/12/2007	JN10 On 07-February-08			jNote	9.1700	9.1920	0.5869	0.5874	0.00
28/12/2007	JN10 On 02-May-08			jNote	9.0800	9.0940	0.5845	0.5848	0.00
28/12/2007	JN10 On 07-August-08			jNote	8.9600	8.9790	0.5799	0.5801	0.00
28/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13596	14565	13596	14565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	2529	2297	2529	2297	0.00
28/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	15115	15798	15115	15798	0.00
28/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	8792	8388	8792	8388	0.00
28/12/2007	JROD On 31-January-08			jRod	10.5800	10.5850	0.0073	0.0067	0.00
28/12/2007	JROD On 29-February-08			jRod	10.9500	10.9540	0.0080	0.0075	0.00
28/12/2007	JROD On 31-March-08			jRod	10.7400	10.7400	0.0145	0.0140	0.00
28/12/2007	JROD On 30-April-08			jRod	11.0000	11.0080	0.0154	0.0149	0.00
28/12/2007	JROD On 30-May-08			jRod	11.2200	11.2250	0.0163	0.0158	0.00
28/12/2007	JROD On 30-June-08			jRod	10.9700	10.9800	0.0227	0.0222	0.00
28/12/2007	JROD On 31-July-08			jRod	11.1500	11.1590	0.0236	0.0231	0.00
28/12/2007	JROD On 31-December-07			jRod	10.2400	10.2430	0.0000	0.0061	0.00
28/12/2007	OTH1 On 07-February-08			Index Future	253.8800	253.5450	253.8810	253.5450	0.00
28/12/2007	OTH1 On 02-May-08			Index Future	260.5200	260.1780	260.5220	260.1780	0.00
28/12/2007	OTH1 On 07-August-08			Index Future	270.4000	270.6450	270.3990	270.6450	0.00
28/12/2007	OTH1 On 06-November-08			Index Future	275.6900	275.3180	275.6850	275.3180	12.00
28/12/2007	R153 On 07-February-08			Bond Future	9.3300	9.3520	114.0534	114.0067	8,063.00
28/12/2007	R153 On 02-May-08			Bond Future	9.0900	9.1050	110.3973	110.3542	0.00
28/12/2007	R153 On 07-August-08			Bond Future	8.8100	8.8280	113.5327	113.4941	0.00
28/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2	2	2	2	0.00
28/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2567	2614	2567	2614	0.00
28/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	596	579	596	579	0.00
28/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	779	805	779	805	0.00
28/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	525	512	525	512	0.00
28/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1123	1148	1123	1148	0.00
28/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3169	3216	3169	3216	0.00
28/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3777	3824	3777	3824	0.00
28/12/2007	R157 On 07-February-08			Bond Future	8.5000	8.5190	133.0953	132.9658	9,138.00
28/12/2007	R157 On 02-May-08			Bond Future	8.3600	8.3830	129.7202	129.5929	0.00
28/12/2007	R157 On 07-August-08			Bond Future	8.2300	8.2450	133.4073	133.2828	2,500.00
28/12/2007	R157 On 07-February-08	8.50	Call	Option on Bond Future	1160	1110	1160	1110	0.00
28/12/2007	R157 On 07-February-08	8.50	Put	Option on Bond Future	1153	1233	1153	1233	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2434	2369	2434	2369	0.00
28/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1566	1628	1566	1628	2,000.00
28/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	1907	1861	1907	1861	0.00
28/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3318	3396	3318	3396	0.00
28/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	38	36	38	36	0.00
28/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	5014	5141	5014	5141	0.00
28/12/2007	R157 On 07-February-08	8.25	Call	Option on Bond Future	504	479	504	479	250.00
28/12/2007	R157 On 07-February-08	8.25	Put	Option on Bond Future	2130	2235	2130	2235	0.00
28/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3450	3369	3450	3369	0.00
28/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	1017	1064	1017	1064	0.00
28/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	6	5	6	5	0.00
28/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6699	6828	6699	6828	0.00
28/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1	0	1	0	0.00
28/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8440	8570	8440	8570	0.00
28/12/2007	R186 On 07-February-08			Bond Future	8.1400	8.1590	124.0621	123.8391	0.00
28/12/2007	R186 On 02-May-08			Bond Future	8.0600	8.0760	127.3078	127.0838	0.00
28/12/2007	R186 On 07-August-08			Bond Future	7.9800	7.9950	125.5979	125.3732	0.00
28/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	421	397	421	397	0.00
28/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4882	5081	4882	5081	0.00
28/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	3005	2911	3005	2911	0.00
28/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3636	3766	3636	3766	0.00
28/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3355	3269	3355	3269	0.00
28/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5926	6065	5926	6065	0.00
28/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	101	96	101	96	0.00
28/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7560	7777	7560	7777	0.00
28/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	15	14	15	14	0.00
28/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	10577	10799	10577	10799	0.00
28/12/2007	R196 On 07-February-08			Bond Future	10.1700	10.1950	104.3854	104.3593	0.00
28/12/2007	R196 On 02-May-08			Bond Future	9.8700	9.8990	101.9376	101.9138	0.00
28/12/2007	R196 On 07-August-08			Bond Future	9.4700	9.5080	104.7536	104.7341	0.00
28/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	1	1	1	1	0.00
28/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1387	1413	1387	1413	0.00
28/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	63	59	63	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	732	753	732	753	0.00
28/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1452	1447	1452	1447	0.00
28/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1834	1848	1834	1848	0.00
28/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1634	1660	1634	1660	0.00
28/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1882	1908	1882	1908	0.00
28/12/2007	R201 On 07-February-08			Bond Future	8.5500	8.5720	102.2595	102.1567	0.00
28/12/2007	R201 On 02-May-08			Bond Future	8.4200	8.4390	104.9369	104.8360	0.00
28/12/2007	R201 On 07-August-08			Bond Future	8.2900	8.3070	103.4782	103.3795	0.00
28/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	20	19	20	19	0.00
28/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4252	4353	4252	4353	0.00
28/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	1757	1708	1757	1708	0.00
28/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1349	1401	1349	1401	0.00
28/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1361	1327	1361	1327	0.00
28/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2790	2854	2790	2854	0.00
28/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3	2	3	2	0.00
28/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5599	5702	5599	5702	0.00
28/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6984	7086	6984	7086	0.00
28/12/2007	R203 On 07-February-08			Bond Future	8.3600	8.3840	102.6457	102.5163	0.00
28/12/2007	R203 On 02-May-08			Bond Future	8.2600	8.2750	101.1390	101.0105	0.00
28/12/2007	R203 On 07-August-08			Bond Future	8.1500	8.1650	104.0157	103.8884	0.00
28/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	15	14	15	14	0.00
28/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5822	5950	5822	5950	0.00
28/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1580	1522	1580	1522	0.00
28/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1612	1683	1612	1683	0.00
28/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	671	639	671	639	0.00
28/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3226	3322	3226	3322	0.00
28/12/2007	R204 On 07-February-08			Bond Future	8.3600	8.3790	98.6125	98.4740	3,331.00
28/12/2007	R204 On 02-May-08			Bond Future	8.2600	8.2800	101.1859	101.0480	0.00
28/12/2007	R204 On 07-August-08			Bond Future	8.1600	8.1820	100.0023	99.8653	0.00
28/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	78	76	78	76	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6278	6414	6278	6414	0.00
28/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1677	1615	1677	1615	0.00
28/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1746	1822	1746	1822	0.00
28/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	542	513	542	513	0.00
28/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3419	3527	3419	3527	0.00
28/12/2007	R206 On 07-February-08			Bond Future	8.6600	8.6760	95.2964	95.2082	0.00
28/12/2007	R206 On 02-May-08			Bond Future	8.5200	8.5370	97.7982	97.7120	0.00
28/12/2007	R206 On 07-August-08			Bond Future	8.3700	8.3940	96.8124	96.7286	0.00
28/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8	7	8	7	0.00
28/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	4109	4197	4109	4197	0.00
28/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	638	613	638	613	0.00
28/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1799	1860	1799	1860	0.00
28/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	859	834	859	834	0.00
28/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2442	2501	2442	2501	0.00
28/12/2007	R207 On 07-February-08			Bond Future	8.3300	8.3520	92.4686	92.3276	0.00
28/12/2007	R207 On 02-May-08			Bond Future	8.2400	8.2610	94.8867	94.7459	0.00
28/12/2007	R207 On 07-August-08			Bond Future	8.1500	8.1700	93.9330	93.7927	0.00
28/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	12	11	12	11	0.00
28/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	6145	6285	6145	6285	0.00
28/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	1780	1715	1780	1715	0.00
28/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1716	1792	1716	1792	0.00
28/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	1003	951	1003	951	0.00
28/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2064	2153	2064	2153	0.00
28/12/2007	R209 On 07-February-08			Bond Future	7.8400	7.8550	84.3923	84.1998	6,590.00
28/12/2007	R209 On 02-May-08			Bond Future	7.7700	7.7860	83.4313	83.2366	0.00
28/12/2007	R209 On 07-August-08			Bond Future	7.7000	7.7170	85.8092	85.6123	0.00
28/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	12	11	12	11	0.00
28/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8747	8939	8747	8939	0.00
28/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	2443	2356	2443	2356	0.00
28/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2600	2707	2600	2707	0.00
28/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	1610	1503	1610	1503	0.00
28/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	1090	1180	1090	1180	0.00
28/12/2007	TRT1 On 07-February-08			Index Future	258.1700	257.9330	258.1680	257.9330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2007	TRT1 On 02-May-08			Index Future	264.9200	264.6810	264.9210	264.6810	0.00
28/12/2007	TRT1 On 07-August-08			Index Future	273.8400	274.0930	273.8440	274.0930	0.00
28/12/2007	TRT1 On 06-November-08			Index Future	280.3400	280.0840	280.3400	280.0840	400.00
31/12/2007	\$ / R On 17-March-08			Currency Future	6.9100	6.9080	6.9113	6.9080	47,062.00
31/12/2007	\$ / R On 13-June-08			Currency Future	7.0400	7.0322	7.0360	7.0322	15,005.00
31/12/2007	\$ / R On 15-September-08			Currency Future	7.1700	7.1643	7.1685	7.1643	1,472.00
31/12/2007	£ / R On 17-March-08			Currency Future	13.8200	13.7259	13.8152	13.7259	2,037.00
31/12/2007	£ / R On 13-June-08			Currency Future	14.0200	13.9330	14.0246	13.9330	1,155.00
31/12/2007	£ / R On 15-September-08			Currency Future	14.2400	14.1467	14.2399	14.1467	36.00
31/12/2007	€ / R On 17-March-08			Currency Future	10.1800	10.1513	10.1769	10.1513	1,752.00
31/12/2007	€ / R On 13-June-08			Currency Future	10.3600	10.3306	10.3579	10.3306	1,248.00
31/12/2007	€ / R On 15-September-08			Currency Future	10.5400	10.5116	10.5395	10.5116	50.00
31/12/2007	ALBI On 07-February-08			Index Future	260.0100	260.0140	260.0140	260.0140	517.00
31/12/2007	ALBI On 02-May-08			Index Future	267.7800	267.8680	267.7790	267.8680	0.00
31/12/2007	ALBI On 07-August-08			Index Future	275.8200	275.9150	275.8240	275.9150	0.00
31/12/2007	ALBI On 06-November-08			Index Future	283.3900	283.4810	283.3870	283.4810	0.00
31/12/2007	ALBI On 07-February-08	254.00	Call	Index Future	61499	61732	61499	61732	0.00
31/12/2007	ALBI On 07-February-08	254.00	Put	Index Future	1359	1592	1359	1592	0.00
31/12/2007	ALBI On 02-May-08	265.00	Call	Index Future	46711	47637	46711	47637	0.00
31/12/2007	ALBI On 02-May-08	265.00	Put	Index Future	18921	18957	18921	18957	0.00
31/12/2007	ALBI On 07-August-08	265.00	Call	Index Future	116474	117418	116474	117418	0.00
31/12/2007	ALBI On 07-August-08	265.00	Put	Index Future	8234	8268	8234	8268	0.00
31/12/2007	ALBI On 06-November-08	265.00	Call	Index Future	187987	188946	187987	188946	0.00
31/12/2007	ALBI On 06-November-08	265.00	Put	Index Future	4117	4136	4117	4136	0.00
31/12/2007	CRD1 On 07-February-08			Index Future	111.8400	111.8380	111.8380	111.8380	0.00
31/12/2007	CRD1 On 02-May-08			Index Future	114.7600	114.7640	114.7640	114.7640	0.00
31/12/2007	CRD1 On 07-August-08			Index Future	119.5900	119.6340	119.5940	119.6340	0.00
31/12/2007	CRD1 On 06-November-08			Index Future	121.4400	121.4430	121.4430	121.4430	8.00
31/12/2007	GOVI On 07-February-08			jGovi	261.3800	261.3845	261.3845	261.3845	7.00
31/12/2007	GOVI On 02-May-08			jGovi	268.7000	268.6950	268.6950	268.6950	0.00
31/12/2007	GOVI On 07-August-08			jGovi	276.2700	276.2690	276.2690	276.2690	0.00
31/12/2007	GOVI On 06-November-08			jGovi	283.8300	283.8325	283.8325	283.8325	60.00
31/12/2007	GOVI On 07-February-08	265.00	Call	jGovi	2292	2578	2292	2578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2007	GOVI On 07-February-08	265.00	Put	jGovi	38447	38733	38447	38733	0.00
31/12/2007	GOVI On 02-May-08	264.00	Call	jGovi	59834	60145	59834	60145	0.00
31/12/2007	GOVI On 02-May-08	264.00	Put	jGovi	12884	13195	12884	13195	0.00
31/12/2007	GOVI On 07-August-08	274.00	Call	jGovi	54908	55191	54908	55191	0.00
31/12/2007	GOVI On 07-August-08	274.00	Put	jGovi	32218	32501	32218	32501	0.00
31/12/2007	GOVI On 06-November-08	274.00	Call	jGovi	114803	114988	114803	114988	0.00
31/12/2007	GOVI On 06-November-08	274.00	Put	jGovi	16478	16663	16478	16663	0.00
31/12/2007	ILBI On 07-February-08			Index Future	298.0800	298.1790	298.0830	298.1790	0.00
31/12/2007	J153 On 31-August-10			jSwap	10.6100	10.6020	0.0805	0.0804	0.00
31/12/2007	J157 On 15-September-15			jSwap	9.5800	9.5760	0.0185	0.0182	0.00
31/12/2007	J186 On 21-December-26			jSwap	8.6300	8.6230	0.1018	0.1014	0.00
31/12/2007	J201 On 22-December-14			jSwap	9.6300	9.6270	0.1056	0.1053	0.00
31/12/2007	J203 On 15-September-17			jSwap	9.3900	9.3890	0.1227	0.1223	0.00
31/12/2007	J204 On 21-December-18			jSwap	9.2400	9.2410	0.1171	0.1169	0.00
31/12/2007	J207 On 15-January-20			jSwap	9.1900	9.1880	0.0898	0.0896	0.00
31/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2330	11.2330	11.2330	0.00
31/12/2007	JFRA On 07-February-08			jFra	11.2500	11.2480	0.0273	0.0273	0.00
31/12/2007	JFRA On 05-February-09			jFra	10.6400	10.6310	0.0258	0.0258	0.00
31/12/2007	JFRA On 02-May-08			jFra	11.3000	11.3000	0.0292	0.0292	0.00
31/12/2007	JFRA On 07-May-09			jFra	10.3100	10.3090	0.0251	0.0251	0.00
31/12/2007	JFRA On 07-August-08			jFra	11.1800	11.1760	0.0271	0.0271	0.00
31/12/2007	JFRA On 06-August-09			jFra	9.9700	9.9610	0.0242	0.0242	0.00
31/12/2007	JFRA On 06-November-08			jFra	10.9900	10.9820	0.0267	0.0267	0.00
31/12/2007	JFRA On 05-November-09			jFra	9.7600	9.7580	0.0238	0.0238	0.00
31/12/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	11918	12217	11918	12217	0.00
31/12/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	2875	3052	2875	3052	0.00
31/12/2007	JFRA On 05-February-09	10.00	Call	Option on jFra	21695	21768	21695	21768	0.00
31/12/2007	JFRA On 05-February-09	10.00	Put	Option on jFra	20153	20236	20153	20236	0.00
31/12/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	12971	13102	12971	13102	0.00
31/12/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	10257	10404	10257	10404	0.00
31/12/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	16624	16722	16624	16722	0.00
31/12/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	14364	14476	14364	14476	0.00
31/12/2007	JFRA On 06-August-09	10.00	Call	Option on jFra	25186	25246	25186	25246	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2007	JFRA On 06-August-09	10.00	Put	Option on jFra	25271	25341	25271	25341	0.00
31/12/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	19300	19385	19300	19385	0.00
31/12/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	17516	17608	17516	17608	0.00
31/12/2007	JN02 On 07-February-08			jNote	10.7100	10.7030	0.1895	0.1895	0.00
31/12/2007	JN02 On 02-May-08			jNote	10.5100	10.5070	0.1878	0.1878	0.00
31/12/2007	JN02 On 07-August-08			jNote	10.2700	10.2580	0.1825	0.1824	0.00
31/12/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	30378	30371	30378	30371	0.00
31/12/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	175	220	175	220	0.00
31/12/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17666	17728	17666	17728	0.00
31/12/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	6940	7109	6940	7109	0.00
31/12/2007	JN05 On 07-February-08			jNote	9.7300	9.7250	0.3780	0.3778	0.00
31/12/2007	JN05 On 02-May-08			jNote	9.5900	9.5890	0.3741	0.3740	0.00
31/12/2007	JN05 On 07-August-08			jNote	9.4300	9.4270	0.3684	0.3683	0.00
31/12/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	28624	28461	28624	28461	0.00
31/12/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	236	299	236	299	0.00
31/12/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	14302	14320	14302	14320	0.00
31/12/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	9160	9391	9160	9391	0.00
31/12/2007	JN10 On 07-February-08			jNote	9.1800	9.1730	0.5870	0.5869	0.00
31/12/2007	JN10 On 02-May-08			jNote	9.0800	9.0770	0.5845	0.5845	0.00
31/12/2007	JN10 On 07-August-08			jNote	8.9700	8.9640	0.5800	0.5799	0.00
31/12/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13540	13596	13540	13596	0.00
31/12/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	2286	2529	2286	2529	0.00
31/12/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	15101	15115	15101	15115	0.00
31/12/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	8568	8792	8568	8792	0.00
31/12/2007	JROD On 31-January-08			jRod	10.5700	10.5810	0.0070	0.0073	0.00
31/12/2007	JROD On 29-February-08			jRod	10.9200	10.9480	0.0077	0.0080	0.00
31/12/2007	JROD On 31-March-08			jRod	11.2300	10.7360	0.0084	0.0145	0.00
31/12/2007	JROD On 30-April-08			jRod	10.9900	11.0020	0.0151	0.0154	0.00
31/12/2007	JROD On 30-May-08			jRod	11.2100	11.2180	0.0160	0.0163	0.00
31/12/2007	JROD On 30-June-08			jRod	11.3600	10.9740	0.0166	0.0227	0.00
31/12/2007	JROD On 31-July-08			jRod	11.1500	11.1530	0.0233	0.0236	0.00
31/12/2007	JROD On 31-December-07			jRod	10.2400	10.2430	10.6000	0.0000	0.00
31/12/2007	OTH1 On 07-February-08			Index Future	253.8800	253.8810	253.8810	253.8810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2007	OTH1 On 02-May-08			Index Future	260.5200	260.5220	260.5220	260.5220	0.00
31/12/2007	OTH1 On 07-August-08			Index Future	270.3100	270.3990	270.3090	270.3990	0.00
31/12/2007	OTH1 On 06-November-08			Index Future	275.6900	275.6850	275.6850	275.6850	12.00
31/12/2007	R153 On 07-February-08			Bond Future	9.3300	9.3320	114.0534	114.0534	8,063.00
31/12/2007	R153 On 02-May-08			Bond Future	9.0900	9.0850	110.3973	110.3973	0.00
31/12/2007	R153 On 07-August-08			Bond Future	8.8100	8.8080	113.5327	113.5327	0.00
31/12/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
31/12/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	2567	2567	2567	2567	0.00
31/12/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	588	596	588	596	0.00
31/12/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	771	779	771	779	0.00
31/12/2007	R153 On 07-August-08	8.50	Call	Option on Bond Future	520	525	520	525	0.00
31/12/2007	R153 On 07-August-08	8.50	Put	Option on Bond Future	1118	1123	1118	1123	0.00
31/12/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/12/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	3169	3169	3169	3169	0.00
31/12/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/12/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	3777	3777	3777	3777	0.00
31/12/2007	R157 On 07-February-08			Bond Future	8.5000	8.4990	133.0953	133.0953	9,138.00
31/12/2007	R157 On 02-May-08			Bond Future	8.3600	8.3630	129.7202	129.7202	0.00
31/12/2007	R157 On 07-August-08			Bond Future	8.2300	8.2250	133.4073	133.4073	2,500.00
31/12/2007	R157 On 07-February-08	8.50	Call	Option on Bond Future	1117	1160	1117	1160	0.00
31/12/2007	R157 On 07-February-08	8.50	Put	Option on Bond Future	1110	1153	1110	1153	250.00
31/12/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	2411	2434	2411	2434	0.00
31/12/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	1543	1566	1543	1566	2,000.00
31/12/2007	R157 On 07-August-08	8.00	Call	Option on Bond Future	1890	1907	1890	1907	0.00
31/12/2007	R157 On 07-August-08	8.00	Put	Option on Bond Future	3301	3318	3301	3318	0.00
31/12/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	31	38	31	38	0.00
31/12/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	5006	5014	5006	5014	0.00
31/12/2007	R157 On 07-February-08	8.25	Call	Option on Bond Future	468	504	468	504	250.00
31/12/2007	R157 On 07-February-08	8.25	Put	Option on Bond Future	2094	2130	2094	2130	0.00
31/12/2007	R157 On 02-May-08	8.75	Call	Option on Bond Future	3429	3450	3429	3450	0.00
31/12/2007	R157 On 02-May-08	8.75	Put	Option on Bond Future	996	1017	996	1017	0.00
31/12/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4	6	4	6	0.00
31/12/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	6697	6699	6697	6699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	1	0	1	0.00
31/12/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	8440	8440	8440	8440	0.00
31/12/2007	R186 On 07-February-08			Bond Future	8.1400	8.1390	124.0621	124.0621	0.00
31/12/2007	R186 On 02-May-08			Bond Future	8.0600	8.0560	127.3078	127.3078	0.00
31/12/2007	R186 On 07-August-08			Bond Future	7.9800	7.9750	125.5979	125.5979	0.00
31/12/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	378	421	378	421	0.00
31/12/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4839	4882	4839	4882	0.00
31/12/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	2966	3005	2966	3005	0.00
31/12/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	3596	3636	3596	3636	0.00
31/12/2007	R186 On 07-August-08	7.75	Call	Option on Bond Future	3325	3355	3325	3355	0.00
31/12/2007	R186 On 07-August-08	7.75	Put	Option on Bond Future	5896	5926	5896	5926	0.00
31/12/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	84	101	84	101	0.00
31/12/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7542	7560	7542	7560	0.00
31/12/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	11	15	11	15	0.00
31/12/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	10573	10577	10573	10577	0.00
31/12/2007	R196 On 07-February-08			Bond Future	10.2100	10.1680	104.3429	104.3854	0.00
31/12/2007	R196 On 02-May-08			Bond Future	9.8100	9.8680	101.9790	101.9376	0.00
31/12/2007	R196 On 07-August-08			Bond Future	9.3100	9.4710	104.8376	104.7536	0.00
31/12/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	1	1	1	1	0.00
31/12/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	1429	1387	1429	1387	0.00
31/12/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	68	63	68	63	0.00
31/12/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	696	732	696	732	0.00
31/12/2007	R196 On 07-August-08	8.75	Call	Option on Bond Future	1481	1452	1481	1452	0.00
31/12/2007	R196 On 07-August-08	8.75	Put	Option on Bond Future	1779	1834	1779	1834	0.00
31/12/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/12/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	1676	1634	1676	1634	0.00
31/12/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/12/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	1924	1882	1924	1882	0.00
31/12/2007	R201 On 07-February-08			Bond Future	8.5500	8.5520	102.2595	102.2595	0.00
31/12/2007	R201 On 02-May-08			Bond Future	8.4200	8.4190	104.9369	104.9369	0.00
31/12/2007	R201 On 07-August-08			Bond Future	8.2900	8.2870	103.4782	103.4782	0.00
31/12/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	15	20	15	20	0.00
31/12/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	4247	4252	4247	4252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	1738	1757	1738	1757	0.00
31/12/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	1330	1349	1330	1349	0.00
31/12/2007	R201 On 07-August-08	8.00	Call	Option on Bond Future	1348	1361	1348	1361	0.00
31/12/2007	R201 On 07-August-08	8.00	Put	Option on Bond Future	2777	2790	2777	2790	0.00
31/12/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	2	3	2	3	0.00
31/12/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	5598	5599	5598	5599	0.00
31/12/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/12/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	6984	6984	6984	6984	0.00
31/12/2007	R203 On 07-February-08			Bond Future	8.3600	8.3640	102.6457	102.6457	0.00
31/12/2007	R203 On 02-May-08			Bond Future	8.2600	8.2550	101.1390	101.1390	0.00
31/12/2007	R203 On 07-August-08			Bond Future	8.1500	8.1450	104.0157	104.0157	0.00
31/12/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	12	15	12	15	0.00
31/12/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	5818	5822	5818	5822	0.00
31/12/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	1560	1580	1560	1580	0.00
31/12/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	1593	1612	1593	1612	0.00
31/12/2007	R203 On 07-August-08	7.75	Call	Option on Bond Future	661	671	661	671	0.00
31/12/2007	R203 On 07-August-08	7.75	Put	Option on Bond Future	3217	3226	3217	3226	0.00
31/12/2007	R204 On 07-February-08			Bond Future	8.3600	8.3590	98.6125	98.6125	3,331.00
31/12/2007	R204 On 02-May-08			Bond Future	8.2600	8.2600	101.1859	101.1859	0.00
31/12/2007	R204 On 07-August-08			Bond Future	8.1600	8.1620	100.0023	100.0023	0.00
31/12/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	65	78	65	78	0.00
31/12/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	6264	6278	6264	6278	0.00
31/12/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	1656	1677	1656	1677	0.00
31/12/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	1725	1746	1725	1746	0.00
31/12/2007	R204 On 07-August-08	7.75	Call	Option on Bond Future	534	542	534	542	0.00
31/12/2007	R204 On 07-August-08	7.75	Put	Option on Bond Future	3411	3419	3411	3419	0.00
31/12/2007	R206 On 07-February-08			Bond Future	8.6600	8.6560	95.2964	95.2964	0.00
31/12/2007	R206 On 02-May-08			Bond Future	8.5200	8.5170	97.7982	97.7982	0.00
31/12/2007	R206 On 07-August-08			Bond Future	8.3700	8.3740	96.8124	96.8124	0.00
31/12/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6	8	6	8	0.00
31/12/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	4107	4109	4107	4109	0.00
31/12/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	626	638	626	638	0.00
31/12/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	1786	1799	1786	1799	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2007	R206 On 07-August-08	8.00	Call	Option on Bond Future	850	859	850	859	0.00
31/12/2007	R206 On 07-August-08	8.00	Put	Option on Bond Future	2433	2442	2433	2442	0.00
31/12/2007	R207 On 07-February-08			Bond Future	8.3300	8.3320	92.4686	92.4686	0.00
31/12/2007	R207 On 02-May-08			Bond Future	8.2400	8.2410	94.8867	94.8867	0.00
31/12/2007	R207 On 07-August-08			Bond Future	8.1500	8.1500	93.9330	93.9330	0.00
31/12/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	9	12	9	12	0.00
31/12/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	6142	6145	6142	6145	0.00
31/12/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	1759	1780	1759	1780	0.00
31/12/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	1695	1716	1695	1716	0.00
31/12/2007	R207 On 07-August-08	8.00	Call	Option on Bond Future	993	1003	993	1003	0.00
31/12/2007	R207 On 07-August-08	8.00	Put	Option on Bond Future	2054	2064	2054	2064	0.00
31/12/2007	R209 On 07-February-08			Bond Future	7.8400	7.8350	84.3923	84.3923	6,590.00
31/12/2007	R209 On 02-May-08			Bond Future	7.7700	7.7660	83.4313	83.4313	0.00
31/12/2007	R209 On 07-August-08			Bond Future	7.7000	7.6970	85.8092	85.8092	0.00
31/12/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	9	12	9	12	0.00
31/12/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8744	8747	8744	8747	0.00
31/12/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	2413	2443	2413	2443	0.00
31/12/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	2570	2600	2570	2600	0.00
31/12/2007	R209 On 07-August-08	7.75	Call	Option on Bond Future	1601	1610	1601	1610	0.00
31/12/2007	R209 On 07-August-08	7.75	Put	Option on Bond Future	1081	1090	1081	1090	0.00
31/12/2007	TRT1 On 07-February-08			Index Future	258.1700	258.1680	258.1680	258.1680	0.00
31/12/2007	TRT1 On 02-May-08			Index Future	264.9200	264.9210	264.9210	264.9210	0.00
31/12/2007	TRT1 On 07-August-08			Index Future	273.7500	273.8440	273.7530	273.8440	0.00
31/12/2007	TRT1 On 06-November-08			Index Future	280.3400	280.3400	280.3400	280.3400	400.00