



Derivatives Monthly Statistics Report

For May 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2007	ALBI On 07-February-08			Index Future	274.2600	274.4530	274.2570	274.4530	0.00
02/05/2007	ALBI On 03-May-07			Index Future	255.6800	255.8690	255.6830	255.8690	0.00
02/05/2007	ALBI On 02-August-07			Index Future	261.5700	261.7820	261.5700	261.7820	0.00
02/05/2007	ALBI On 01-November-07			Index Future	267.6300	267.8220	267.6340	267.8220	0.00
02/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	204447	206368	204447	206368	0.00
02/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1877	1838	1877	1838	0.00
02/05/2007	ALBI On 03-May-07	254.00	Call	Index Future	16842	18948	16842	18948	0.00
02/05/2007	ALBI On 03-May-07	254.00	Put	Index Future	12	258	12	258	0.00
02/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	79560	81572	79560	81572	0.00
02/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	3860	3752	3860	3752	0.00
02/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	139191	141012	139191	141012	0.00
02/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	2851	2792	2851	2792	0.00
02/05/2007	CRD1 On 03-May-07			Index Future	109.2800	109.3680	109.2780	109.3680	0.00
02/05/2007	CRD1 On 02-August-07			Index Future	111.6400	111.7260	111.6350	111.7260	10.00
02/05/2007	GOVI On 07-February-08			jGovi	274.3600	274.4770	274.3640	274.4770	0.00
02/05/2007	GOVI On 03-May-07			jGovi	256.4400	256.6730	256.4425	256.6730	30.00
02/05/2007	GOVI On 02-August-07			jGovi	261.9700	262.2070	261.9730	262.2070	195.00
02/05/2007	GOVI On 01-November-07			jGovi	267.8200	268.0650	267.8235	268.0650	59.00
02/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	108071	109089	108071	109089	0.00
02/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	14431	14319	14431	14319	0.00
02/05/2007	GOVI On 03-May-07	235.00	Call	jGovi	214425	216730	214425	216730	0.00
02/05/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
02/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	214730	217070	214730	217070	0.00

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02/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
02/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	53417	55131	53417	55131	0.00
02/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	25182	24481	25182	24481	0.00
02/05/2007	ILBI On 03-May-07			Index Future	275.7900	275.7880	275.7880	275.7880	0.00
02/05/2007	ILBI On 02-August-07			Index Future	282.1600	282.1610	282.1610	282.1610	0.00
02/05/2007	J153 On 31-August-10			jSwap	8.8400	8.8230	0.0402	0.0396	0.00
02/05/2007	J157 On 15-September-15			jSwap	8.3500	8.3340	0.0543	0.0552	0.00
02/05/2007	J186 On 21-December-26			jSwap	7.8100	7.8210	0.0319	0.0326	0.00
02/05/2007	J201 On 22-December-14			jSwap	8.4300	8.4110	0.0545	0.0535	0.00
02/05/2007	J203 On 15-September-17			jSwap	8.2500	8.2270	0.0522	0.0506	0.00
02/05/2007	J204 On 21-December-18			jSwap	8.2100	8.1940	0.0544	0.0535	0.00
02/05/2007	J207 On 15-January-20			jSwap	8.1300	8.1290	0.0107	0.0104	0.00
02/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
02/05/2007	JFRA On 07-February-08			jFra	9.1400	9.1440	0.0223	0.0223	0.00
02/05/2007	JFRA On 03-May-07			jFra	9.2100	9.2330	0.0225	0.0225	0.00
02/05/2007	JFRA On 02-August-07			jFra	9.2900	9.2770	0.0226	0.0226	0.00
02/05/2007	JFRA On 01-November-07			jFra	9.2300	9.2120	0.0242	0.0241	0.00
02/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19542	19600	19542	19600	0.00
02/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15535	15600	15535	15600	0.00
02/05/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4174	4223	4174	4223	0.00
02/05/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
02/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4368	4337	4368	4337	0.00
02/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	6	7	6	7	0.00
02/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4576	4546	4576	4546	0.00
02/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	57	60	57	60	0.00
02/05/2007	JN02 On 03-May-07			jNote	9.0200	9.0100	0.1641	0.1640	0.00
02/05/2007	JN02 On 02-August-07			jNote	8.9200	8.9070	0.1625	0.1623	0.00
02/05/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	57	406	57	406	0.00
02/05/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	4337	4778	4337	4778	0.00
02/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7322	7333	7322	7333	0.00
02/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	13336	13585	13336	13585	0.00
02/05/2007	JN05 On 03-May-07			jNote	8.5000	8.4800	0.3417	0.3410	0.00
02/05/2007	JN05 On 02-August-07			jNote	8.4300	8.4060	0.3395	0.3387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	0	0	0	0	0.00
02/05/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	30149	30963	30149	30963	0.00
02/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1172	1131	1172	1131	0.00
02/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34237	35137	34237	35137	0.00
02/05/2007	JN10 On 03-May-07			jNote	8.1700	8.1460	0.5498	0.5487	0.00
02/05/2007	JN10 On 02-August-07			jNote	8.1200	8.0920	0.5476	0.5466	0.00
02/05/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
02/05/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	55852	57526	55852	57526	0.00
02/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	92	84	92	84	0.00
02/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	59737	61417	59737	61417	0.00
02/05/2007	JROD On 31-May-07			jRod	8.7300	8.7380	0.0020	0.0023	0.00
02/05/2007	JROD On 29-June-07			jRod	8.9200	8.9390	0.0025	0.0027	0.00
02/05/2007	JROD On 31-July-07			jRod	9.1900	9.2120	0.0031	0.0034	0.00
02/05/2007	JROD On 31-August-07			jRod	9.0500	9.0600	0.0054	0.0057	0.00
02/05/2007	JROD On 28-September-07			jRod	9.1600	9.1730	0.0059	0.0061	0.00
02/05/2007	JROD On 31-October-07			jRod	9.2800	9.2880	0.0064	0.0067	0.00
02/05/2007	JROD On 30-November-07			jRod	9.1400	9.1500	0.0086	0.0088	0.00
02/05/2007	JROD On 31-December-07			jRod	9.2300	9.2370	0.0092	0.0094	0.00
02/05/2007	OTH1 On 03-May-07			Index Future	253.0800	253.2840	253.0760	253.2840	0.00
02/05/2007	OTH1 On 02-August-07			Index Future	258.5300	258.7450	258.5330	258.7450	15.00
02/05/2007	R153 On 03-May-07			Bond Future	8.0500	8.0350	116.5534	116.6001	366.00
02/05/2007	R153 On 02-August-07			Bond Future	7.9900	7.9800	119.0240	119.0529	0.00
02/05/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	13891	14358	13891	14358	0.00
02/05/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16739	17025	16739	17025	0.00
02/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2094	2090	2094	2090	0.00
02/05/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	23033	23500	23033	23500	0.00
02/05/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	19996	20463	19996	20463	0.00
02/05/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21567	21861	21567	21861	0.00
02/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1244	1249	1244	1249	0.00
02/05/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	21516	21983	21516	21983	0.00

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02/05/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22823	23118	22823	23118	0.00
02/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1087	1093	1087	1093	0.00
02/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24096	24392	24096	24392	0.00
02/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	948	955	948	955	0.00
02/05/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	29075	29542	29075	29542	0.00
02/05/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29310	29607	29310	29607	0.00
02/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	540	548	540	548	0.00
02/05/2007	R157 On 03-May-07			Bond Future	7.6800	7.6650	137.3561	137.4678	477.00
02/05/2007	R157 On 02-August-07			Bond Future	7.6400	7.6250	140.2667	140.3395	0.00
02/05/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	0	109	0	109	75.00
02/05/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	13494	12485	13494	12485	0.00
02/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	21301	21906	21301	21906	0.00
02/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	12966	12843	12966	12843	86.00
02/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	5565	5879	5565	5879	96.00
02/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	33974	33559	33974	33559	0.00
02/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62935	63680	62935	63680	0.00
02/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1887	1904	1887	1904	0.00
02/05/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	23555	24673	23555	24673	0.00
02/05/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	0	1	0	1	60.00
02/05/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	59275	60393	59275	60393	0.00
02/05/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	93722	94840	93722	94840	0.00
02/05/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	73204	74322	73204	74322	0.00
02/05/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	75685	76430	75685	76430	0.00
02/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1049	1066	1049	1066	0.00
02/05/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	76655	77772	76655	77772	0.00
02/05/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	78906	79650	78906	79650	0.00
02/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	902	918	902	918	0.00

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02/05/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	80093	81211	80093	81211	0.00
02/05/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	82110	82854	82110	82854	0.00
02/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	751	766	751	766	0.00
02/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	95009	95747	95009	95747	0.00
02/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	346	357	346	357	0.00
02/05/2007	R186 On 03-May-07			Bond Future	7.3700	7.3630	136.1678	136.2569	0.00
02/05/2007	R186 On 02-August-07			Bond Future	7.3200	7.3120	133.9941	134.0831	6.00
02/05/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	105165	106056	105165	106056	0.00
02/05/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	113160	114100	113160	114100	0.00
02/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	2266	2315	2266	2315	0.00
02/05/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	127291	128182	127291	128182	0.00
02/05/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	134099	135027	134099	135027	0.00
02/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1218	1255	1218	1255	0.00
02/05/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	138124	139014	138124	139014	0.00
02/05/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	139323	140248	139323	140248	0.00
02/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1040	1074	1040	1074	0.00
02/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	144505	145426	144505	145426	0.00
02/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	857	888	857	888	0.00
02/05/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	159340	160231	159340	160231	0.00
02/05/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	165117	166026	165117	166026	0.00
02/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	380	398	380	398	0.00
02/05/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	132727	133617	132727	133617	0.00
02/05/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R196 On 03-May-07			Bond Future	8.4300	8.4210	104.4329	104.4547	0.00
02/05/2007	R196 On 02-August-07			Bond Future	8.2700	8.2490	106.8356	106.8590	0.00
02/05/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	1150	1485	1150	1485	0.00
02/05/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	43	159	43	159	0.00
02/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3315	3469	3315	3469	0.00

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02/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3535	3454	3535	3454	0.00
02/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5409	5598	5409	5598	0.00
02/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1971	1925	1971	1925	0.00
02/05/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	0	17	0	17	0.00
02/05/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	3097	2895	3097	2895	0.00
02/05/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	5290	5508	5290	5508	0.00
02/05/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8057	8271	8057	8271	0.00
02/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	979	958	979	958	0.00
02/05/2007	R201 On 03-May-07			Bond Future	7.7400	7.7250	109.0357	109.1240	0.00
02/05/2007	R201 On 02-August-07			Bond Future	7.6800	7.6650	107.0752	107.1328	0.00
02/05/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	43535	44418	43535	44418	0.00
02/05/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	47766	48353	47766	48353	0.00
02/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1566	1577	1566	1577	0.00
02/05/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	54611	55494	54611	55494	0.00
02/05/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	57870	58458	57870	58458	0.00
02/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	856	869	856	869	0.00
02/05/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	57356	58239	57356	58239	0.00
02/05/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60427	61015	60427	61015	0.00
02/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	733	746	733	746	0.00
02/05/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	60091	60974	60091	60974	0.00
02/05/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	62993	63581	62993	63581	0.00
02/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	628	640	628	640	0.00
02/05/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	70937	71820	70937	71820	0.00
02/05/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73293	73879	73293	73879	0.00
02/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	333	342	333	342	0.00
02/05/2007	R203 On 03-May-07			Bond Future	7.6100	7.6030	105.6943	105.7744	0.00
02/05/2007	R203 On 02-August-07			Bond Future	7.5500	7.5380	108.1252	108.2117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	62003	62805	62003	62805	0.00
02/05/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	66968	67839	66968	67839	0.00
02/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1348	1354	1348	1354	0.00
02/05/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	75324	76126	75324	76126	0.00
02/05/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	79472	80346	79472	80346	0.00
02/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	729	738	729	738	0.00
02/05/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	78617	79419	78617	79419	0.00
02/05/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	82611	83485	82611	83485	0.00
02/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	623	632	623	632	0.00
02/05/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	81896	82697	81896	82697	0.00
02/05/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	85733	86606	85733	86606	0.00
02/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	514	523	514	523	0.00
02/05/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	94862	95664	94862	95664	0.00
02/05/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	98227	99098	98227	99098	0.00
02/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	228	234	228	234	0.00
02/05/2007	R204 On 03-May-07			Bond Future	7.6000	7.5880	106.0704	106.1638	0.00
02/05/2007	R204 On 02-August-07			Bond Future	7.5400	7.5300	104.4692	104.5618	0.00
02/05/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	66993	67927	66993	67927	0.00
02/05/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	73341	74285	73341	74285	0.00
02/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2767	2785	2767	2785	0.00
02/05/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	81083	82018	81083	82018	0.00
02/05/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	86045	86991	86045	86991	0.00
02/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1554	1574	1554	1574	0.00
02/05/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	84562	85497	84562	85497	0.00
02/05/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	89263	90209	89263	90209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1336	1354	1336	1354	0.00
02/05/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	88024	88959	88024	88959	0.00
02/05/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	92492	93437	92492	93437	0.00
02/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1144	1162	1144	1162	0.00
02/05/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	101702	102637	101702	102637	0.00
02/05/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	105463	106403	105463	106403	0.00
02/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	597	611	597	611	0.00
02/05/2007	R206 On 03-May-07			Bond Future	7.7300	7.7180	101.1458	101.2021	0.00
02/05/2007	R206 On 02-August-07			Bond Future	7.6500	7.6390	99.6997	99.7645	0.00
02/05/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	1802	2980	1802	2980	0.00
02/05/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	729	1345	729	1345	0.00
02/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13746	14240	13746	14240	0.00
02/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	8874	8719	8874	8719	0.00
02/05/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	13733	14299	13733	14299	0.00
02/05/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	0	4	0	4	0.00
02/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21710	22287	21710	22287	0.00
02/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4541	4470	4541	4470	0.00
02/05/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	26192	26755	26192	26755	0.00
02/05/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31318	31943	31318	31943	0.00
02/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2041	2018	2041	2018	0.00
02/05/2007	R207 On 03-May-07			Bond Future	7.5400	7.5230	99.9448	100.0403	0.00
02/05/2007	R207 On 02-August-07			Bond Future	7.4800	7.4680	98.6046	98.6995	0.00
02/05/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	72908	73864	72908	73864	0.00
02/05/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	76908	77861	76908	77861	0.00
02/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	474	477	474	477	0.00
02/05/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	87094	88050	87094	88050	0.00
02/05/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	90651	91603	90651	91603	0.00
02/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	175	178	175	178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	90593	91549	90593	91549	0.00
02/05/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	94074	95027	94074	95027	0.00
02/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	134	137	134	137	0.00
02/05/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	94074	95030	94074	95030	0.00
02/05/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	97488	98440	97488	98440	0.00
02/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	102	105	102	105	0.00
02/05/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	107812	108768	107812	108768	0.00
02/05/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	111023	111974	111023	111974	0.00
02/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	32	33	32	33	0.00
02/05/2007	R209 On 03-May-07			Bond Future	7.0700	7.0550	90.5993	90.7685	0.00
02/05/2007	R209 On 02-August-07			Bond Future	7.0300	7.0200	92.6292	92.7426	314.00
02/05/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	266	1773	266	1773	0.00
02/05/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	8204	8020	8204	8020	0.00
02/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	21682	22494	21682	22494	0.00
02/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	25090	24768	25090	24768	0.00
02/05/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	19910	21669	19910	21669	0.00
02/05/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	1	67	1	67	0.00
02/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	37212	38207	37212	38207	0.00
02/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	12833	12694	12833	12694	0.00
02/05/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	0	1	0	1	0.00
02/05/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	37215	35524	37215	35524	0.00
02/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10888	11458	10888	11458	0.00
02/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	43501	42937	43501	42937	0.00
02/05/2007	TRT1 On 03-May-07			Index Future	253.4000	253.6250	253.3980	253.6250	0.00
02/05/2007	TRT1 On 02-August-07			Index Future	258.8600	259.0930	258.8630	259.0930	500.00
03/05/2007	ALBI On 07-February-08			Index Future	275.1500	274.2570	275.1480	274.2570	0.00
03/05/2007	ALBI On 03-May-07			Index Future	256.7200	255.6830	256.7170	255.6830	0.00
03/05/2007	ALBI On 02-August-07			Index Future	262.4400	261.5700	262.4370	261.5700	0.00
03/05/2007	ALBI On 01-November-07			Index Future	268.5000	267.6340	268.5010	267.6340	0.00
03/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	213027	204447	213027	204447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1547	1877	1547	1877	0.00
03/05/2007	ALBI On 03-May-07	254.00	Call	Index Future	27170	16842	27170	16842	0.00
03/05/2007	ALBI On 03-May-07	254.00	Put	Index Future	0	12	0	12	0.00
03/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	87250	79560	87250	79560	0.00
03/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2880	3860	2880	3860	0.00
03/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	147296	139191	147296	139191	0.00
03/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	2286	2851	2286	2851	0.00
03/05/2007	CRD1 On 03-May-07			Index Future	109.5800	109.2780	109.5800	109.2780	0.00
03/05/2007	CRD1 On 02-August-07			Index Future	111.8900	111.6350	111.8900	111.6350	10.00
03/05/2007	GOVI On 07-February-08			jGovi	274.9100	274.3640	274.9140	274.3640	0.00
03/05/2007	GOVI On 03-May-07			jGovi	257.5100	256.4425	257.5050	256.4425	0.00
03/05/2007	GOVI On 02-August-07			jGovi	262.8000	261.9730	262.7990	261.9730	195.00
03/05/2007	GOVI On 01-November-07			jGovi	268.6700	267.8235	268.6680	267.8235	59.00
03/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	112403	108071	112403	108071	0.00
03/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	13263	14431	13263	14431	0.00
03/05/2007	GOVI On 03-May-07	235.00	Call	jGovi	225050	214425	225050	214425	0.00
03/05/2007	GOVI On 03-May-07	235.00	Put	jGovi	0	0	0	0	0.00
03/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	222990	214730	222990	214730	0.00
03/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
03/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	58736	53417	58736	53417	0.00
03/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	22056	25182	22056	25182	0.00
03/05/2007	ILBI On 03-May-07			Index Future	275.7900	275.7880	275.7880	275.7880	0.00
03/05/2007	ILBI On 02-August-07			Index Future	282.1600	282.1610	282.1610	282.1610	0.00
03/05/2007	J153 On 31-August-10			jSwap	8.8100	8.8430	0.0392	0.0402	0.00
03/05/2007	J157 On 15-September-15			jSwap	8.3100	8.3490	0.0566	0.0543	0.00
03/05/2007	J186 On 21-December-26			jSwap	7.7900	7.8140	0.0292	0.0319	0.00
03/05/2007	J201 On 22-December-14			jSwap	8.3900	8.4280	0.0525	0.0545	0.00
03/05/2007	J203 On 15-September-17			jSwap	8.2000	8.2500	0.0489	0.0522	0.00
03/05/2007	J204 On 21-December-18			jSwap	8.1700	8.2060	0.0515	0.0544	0.00
03/05/2007	J207 On 15-January-20			jSwap	8.1000	8.1340	0.0080	0.0107	0.00
03/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
03/05/2007	JFRA On 07-February-08			jFra	9.1300	9.1430	0.0223	0.0223	0.00
03/05/2007	JFRA On 03-May-07			jFra	9.2100	9.2130	0.0225	0.0225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	JFRA On 02-August-07			jFra	9.2900	9.2900	0.0226	0.0226	0.00
03/05/2007	JFRA On 01-November-07			jFra	9.2100	9.2250	0.0241	0.0242	0.00
03/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19494	19542	19494	19542	0.00
03/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15520	15535	15520	15535	0.00
03/05/2007	JFRA On 03-May-07	7.50	Call	Option on jFra	4154	4174	4154	4174	0.00
03/05/2007	JFRA On 03-May-07	7.50	Put	Option on jFra	0	0	0	0	0.00
03/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4358	4368	4358	4368	0.00
03/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	6	6	6	6	0.00
03/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4546	4576	4546	4576	0.00
03/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	58	57	58	57	0.00
03/05/2007	JN02 On 03-May-07			jNote	9.0200	9.0150	0.1641	0.1641	0.00
03/05/2007	JN02 On 02-August-07			jNote	8.9000	8.9200	0.1621	0.1625	0.00
03/05/2007	JN02 On 03-May-07	9.25	Call	Option on jNote	0	57	0	57	0.00
03/05/2007	JN02 On 03-May-07	9.25	Put	Option on jNote	4626	4337	4626	4337	0.00
03/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7102	7322	7102	7322	0.00
03/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	13537	13336	13537	13336	0.00
03/05/2007	JN02 On 01-November-07			jNote	8.7700	0.0000	0.1599	0.0000	0.00
03/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	12090	0	12090	0	0.00
03/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	16343	0	16343	0	0.00
03/05/2007	JN02 On 07-February-08			jNote	8.6200	0.0000	0.1562	0.0000	0.00
03/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14333	0	14333	0	0.00
03/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	21146	0	21146	0	0.00
03/05/2007	JN05 On 03-May-07			jNote	8.5000	8.5000	0.3417	0.3417	0.00
03/05/2007	JN05 On 02-August-07			jNote	8.3900	8.4290	0.3382	0.3395	0.00
03/05/2007	JN05 On 03-May-07	9.25	Call	Option on jNote	0	0	0	0	0.00
03/05/2007	JN05 On 03-May-07	9.25	Put	Option on jNote	31730	30149	31730	30149	0.00
03/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1002	1172	1002	1172	0.00
03/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35711	34237	35711	34237	0.00
03/05/2007	JN05 On 01-November-07			jNote	8.3100	0.0000	0.3357	0.0000	0.00
03/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4456	0	4456	0	0.00
03/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	32379	0	32379	0	0.00
03/05/2007	JN05 On 07-February-08			jNote	8.2300	0.0000	0.3333	0.0000	0.00
03/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6309	0	6309	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
03/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	37626	0	37626	0	0.00
03/05/2007	JN10 On 03-May-07			jNote	8.1700	8.1700	0.5496	0.5498	0.00
03/05/2007	JN10 On 02-August-07			jNote	8.0700	8.1160	0.5453	0.5476	0.00
03/05/2007	JN10 On 03-May-07	9.00	Call	Option on jNote	0	0	0	0	0.00
03/05/2007	JN10 On 03-May-07	9.00	Put	Option on jNote	59336	55852	59336	55852	0.00
03/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	60	92	60	92	0.00
03/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	63208	59737	63208	59737	0.00
03/05/2007	JN10 On 01-November-07			jNote	8.0100	0.0000	0.5430	0.0000	0.00
03/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	463	0	463	0	0.00
03/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	67811	0	67811	0	0.00
03/05/2007	JN10 On 07-February-08			jNote	7.9500	0.0000	0.5400	0.0000	0.00
03/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1105	0	1105	0	0.00
03/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	72736	0	72736	0	0.00
03/05/2007	JROD On 31-May-07			jRod	8.7200	8.7270	0.0020	0.0020	0.00
03/05/2007	JROD On 29-June-07			jRod	8.9100	8.9210	0.0025	0.0025	0.00
03/05/2007	JROD On 31-July-07			jRod	9.1800	9.1910	0.0031	0.0031	0.00
03/05/2007	JROD On 31-August-07			jRod	9.0500	9.0500	0.0054	0.0054	0.00
03/05/2007	JROD On 28-September-07			jRod	9.1600	9.1630	0.0059	0.0059	0.00
03/05/2007	JROD On 31-October-07			jRod	9.2800	9.2790	0.0065	0.0064	0.00
03/05/2007	JROD On 30-November-07			jRod	9.1500	9.1440	0.0086	0.0086	0.00
03/05/2007	JROD On 31-December-07			jRod	9.2300	9.2320	0.0092	0.0092	0.00
03/05/2007	OTH1 On 03-May-07			Index Future	254.0600	253.0760	254.0590	253.0760	0.00
03/05/2007	OTH1 On 02-August-07			Index Future	259.3000	258.5330	259.3040	258.5330	15.00
03/05/2007	R153 On 03-May-07			Bond Future	7.9800	8.0500	116.7870	116.5534	0.00
03/05/2007	R153 On 02-August-07			Bond Future	7.9300	7.9900	119.1979	119.0240	203.00
03/05/2007	R153 On 03-May-07	8.50	Call	Option on Bond Future	16228	13891	16228	13891	0.00
03/05/2007	R153 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	18119	16739	18119	16739	0.00
03/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1735	2094	1735	2094	0.00
03/05/2007	R153 On 03-May-07	8.80	Call	Option on Bond Future	25370	23033	25370	23033	0.00
03/05/2007	R153 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R153 On 03-May-07	8.70	Call	Option on Bond Future	22333	19996	22333	19996	0.00
03/05/2007	R153 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23073	21567	23073	21567	0.00
03/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1011	1244	1011	1244	0.00
03/05/2007	R153 On 03-May-07	8.75	Call	Option on Bond Future	23853	21516	23853	21516	0.00
03/05/2007	R153 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	24354	22823	24354	22823	0.00
03/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	879	1087	879	1087	0.00
03/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	25650	24096	25650	24096	0.00
03/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	763	948	763	948	0.00
03/05/2007	R153 On 03-May-07	9.00	Call	Option on Bond Future	31412	29075	31412	29075	0.00
03/05/2007	R153 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	30936	29310	30936	29310	0.00
03/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	427	540	427	540	0.00
03/05/2007	R153 On 01-November-07			Bond Future	7.7400	0.0000	115.4649	0.0000	0.00
03/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	19984	0	19984	0	0.00
03/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	12929	0	12929	0	0.00
03/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	16436	0	16436	0	0.00
03/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	16086	0	16086	0	0.00
03/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	23937	0	23937	0	0.00
03/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	10228	0	10228	0	0.00
03/05/2007	R153 On 07-February-08			Bond Future	7.6300	0.0000	118.1141	0.0000	0.00
03/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	25321	0	25321	0	0.00
03/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	16404	0	16404	0	0.00
03/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	22058	0	22058	0	0.00
03/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	19222	0	19222	0	0.00
03/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	28843	0	28843	0	0.00
03/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13887	0	13887	0	0.00
03/05/2007	R157 On 03-May-07			Bond Future	7.6100	7.6800	137.9161	137.3561	0.00
03/05/2007	R157 On 02-August-07			Bond Future	7.5800	7.6350	140.7043	140.2667	0.00
03/05/2007	R157 On 03-May-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R157 On 03-May-07	7.50	Put	Option on Bond Future	7893	13494	7893	13494	0.00
03/05/2007	R157 On 03-May-07	8.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	23858	21301	23858	21301	0.00
03/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	11147	12966	11147	12966	86.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	6631	5565	6631	5565	96.00
03/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	30663	33974	30663	33974	0.00
03/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	66927	62935	66927	62935	0.00
03/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1503	1887	1503	1887	0.00
03/05/2007	R157 On 03-May-07	8.00	Call	Option on Bond Future	29156	23555	29156	23555	0.00
03/05/2007	R157 On 03-May-07	8.50	Call	Option on Bond Future	64876	59275	64876	59275	0.00
03/05/2007	R157 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R157 On 03-May-07	9.00	Call	Option on Bond Future	99323	93722	99323	93722	0.00
03/05/2007	R157 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R157 On 03-May-07	8.70	Call	Option on Bond Future	78805	73204	78805	73204	0.00
03/05/2007	R157 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	79832	75685	79832	75685	0.00
03/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	819	1049	819	1049	0.00
03/05/2007	R157 On 03-May-07	8.75	Call	Option on Bond Future	82256	76655	82256	76655	0.00
03/05/2007	R157 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	83081	78906	83081	78906	0.00
03/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	701	902	701	902	0.00
03/05/2007	R157 On 03-May-07	8.80	Call	Option on Bond Future	85694	80093	85694	80093	0.00
03/05/2007	R157 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	86315	82110	86315	82110	0.00
03/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	580	751	580	751	0.00
03/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	99298	95009	99298	95009	0.00
03/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	259	346	259	346	0.00
03/05/2007	R157 On 01-November-07			Bond Future	7.4700	0.0000	137.2806	0.0000	0.00
03/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	20523	0	20523	0	0.00
03/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	18161	0	18161	0	0.00
03/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	12608	0	12608	0	0.00
03/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	28275	0	28275	0	0.00
03/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	30880	0	30880	0	0.00
03/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	10802	0	10802	0	0.00
03/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	20523	0	20523	0	0.00
03/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	18161	0	18161	0	0.00
03/05/2007	R157 On 07-February-08			Bond Future	7.4100	0.0000	140.4276	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	27806	0	27806	0	0.00
03/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	21412	0	21412	0	0.00
03/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	19486	0	19486	0	0.00
03/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	30562	0	30562	0	0.00
03/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	37906	0	37906	0	0.00
03/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	14335	0	14335	0	0.00
03/05/2007	R186 On 03-May-07			Bond Future	7.2800	7.3700	137.3200	136.1678	0.00
03/05/2007	R186 On 02-August-07			Bond Future	7.2500	7.3190	134.9015	133.9941	6.00
03/05/2007	R186 On 03-May-07	8.25	Call	Option on Bond Future	116686	105165	116686	105165	0.00
03/05/2007	R186 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	121662	113160	121662	113160	0.00
03/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1693	2266	1693	2266	0.00
03/05/2007	R186 On 03-May-07	8.45	Call	Option on Bond Future	138813	127291	138813	127291	0.00
03/05/2007	R186 On 03-May-07	8.45	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	142845	134099	142845	134099	0.00
03/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	889	1218	889	1218	0.00
03/05/2007	R186 On 03-May-07	8.55	Call	Option on Bond Future	149645	138124	149645	138124	0.00
03/05/2007	R186 On 03-May-07	8.55	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	148112	139323	148112	139323	0.00
03/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	755	1040	755	1040	0.00
03/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	153339	144505	153339	144505	0.00
03/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	617	857	617	857	0.00
03/05/2007	R186 On 03-May-07	8.75	Call	Option on Bond Future	170861	159340	170861	159340	0.00
03/05/2007	R186 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	174075	165117	174075	165117	0.00
03/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	264	380	264	380	0.00
03/05/2007	R186 On 03-May-07	8.50	Call	Option on Bond Future	144248	132727	144248	132727	0.00
03/05/2007	R186 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R186 On 01-November-07			Bond Future	7.2000	0.0000	137.8733	0.0000	0.00
03/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	22460	0	22460	0	0.00
03/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	16579	0	16579	0	0.00
03/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	43216	0	43216	0	0.00
03/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	6039	0	6039	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
03/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	9125	0	9125	0	0.00
03/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	35672	0	35672	0	0.00
03/05/2007	R186 On 07-February-08			Bond Future	7.1600	0.0000	135.7169	0.0000	0.00
03/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	29480	0	29480	0	0.00
03/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	18550	0	18550	0	0.00
03/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	50083	0	50083	0	0.00
03/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	8117	0	8117	0	0.00
03/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	74900	0	74900	0	0.00
03/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2965	0	2965	0	0.00
03/05/2007	R196 On 03-May-07			Bond Future	8.3700	8.4340	104.5489	104.4329	0.00
03/05/2007	R196 On 02-August-07			Bond Future	8.2000	8.2650	106.9368	106.8356	0.00
03/05/2007	R196 On 03-May-07	8.50	Call	Option on Bond Future	2268	1150	2268	1150	0.00
03/05/2007	R196 On 03-May-07	8.50	Put	Option on Bond Future	0	43	0	43	0.00
03/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3818	3315	3818	3315	0.00
03/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3025	3535	3025	3535	0.00
03/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6080	5409	6080	5409	0.00
03/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1629	1971	1629	1971	0.00
03/05/2007	R196 On 03-May-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R196 On 03-May-07	8.25	Put	Option on Bond Future	1937	3097	1937	3097	0.00
03/05/2007	R196 On 03-May-07	8.75	Call	Option on Bond Future	6450	5290	6450	5290	0.00
03/05/2007	R196 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8869	8057	8869	8057	0.00
03/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	778	979	778	979	0.00
03/05/2007	R196 On 01-November-07			Bond Future	8.0600	0.0000	104.2082	0.0000	0.00
03/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17563	0	17563	0	0.00
03/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12044	0	12044	0	0.00
03/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15900	0	15900	0	0.00
03/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13484	0	13484	0	0.00
03/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	19322	0	19322	0	0.00
03/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10714	0	10714	0	0.00
03/05/2007	R196 On 07-February-08			Bond Future	7.9200	0.0000	106.6001	0.0000	0.00
03/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21623	0	21623	0	0.00
03/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15809	0	15809	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
03/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20306	0	20306	0	0.00
03/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16975	0	16975	0	0.00
03/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	22987	0	22987	0	0.00
03/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14700	0	14700	0	0.00
03/05/2007	R201 On 03-May-07			Bond Future	7.6600	7.7400	109.5372	109.0357	0.00
03/05/2007	R201 On 02-August-07			Bond Future	7.6200	7.6750	107.4215	107.0752	0.00
03/05/2007	R201 On 03-May-07	8.50	Call	Option on Bond Future	48551	43535	48551	43535	0.00
03/05/2007	R201 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	50908	47766	50908	47766	0.00
03/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1245	1566	1245	1566	0.00
03/05/2007	R201 On 03-May-07	8.70	Call	Option on Bond Future	59627	54611	59627	54611	0.00
03/05/2007	R201 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	61143	57870	61143	57870	0.00
03/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	667	856	667	856	0.00
03/05/2007	R201 On 03-May-07	8.75	Call	Option on Bond Future	62371	57356	62371	57356	0.00
03/05/2007	R201 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	63725	60427	63725	60427	0.00
03/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	568	733	568	733	0.00
03/05/2007	R201 On 03-May-07	8.80	Call	Option on Bond Future	65107	60091	65107	60091	0.00
03/05/2007	R201 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	66312	62993	66312	62993	0.00
03/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	484	628	484	628	0.00
03/05/2007	R201 On 03-May-07	9.00	Call	Option on Bond Future	75953	70937	75953	70937	0.00
03/05/2007	R201 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	76675	73293	76675	73293	0.00
03/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	252	333	252	333	0.00
03/05/2007	R201 On 01-November-07			Bond Future	7.5300	0.0000	109.9048	0.0000	0.00
03/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	22289	0	22289	0	0.00
03/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	10037	0	10037	0	0.00
03/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	14603	0	14603	0	0.00
03/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	16416	0	16416	0	0.00
03/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8842	0	8842	0	0.00
03/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	24958	0	24958	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
03/05/2007	R201 On 07-February-08			Bond Future	7.4700	0.0000	107.9993	0.0000	0.00
03/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	27231	0	27231	0	0.00
03/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	12153	0	12153	0	0.00
03/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	19579	0	19579	0	0.00
03/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	18147	0	18147	0	0.00
03/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13402	0	13402	0	0.00
03/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	25838	0	25838	0	0.00
03/05/2007	R203 On 03-May-07			Bond Future	7.5400	7.6140	106.2351	105.6943	0.00
03/05/2007	R203 On 02-August-07			Bond Future	7.4900	7.5500	108.5659	108.1252	0.00
03/05/2007	R203 On 03-May-07	8.50	Call	Option on Bond Future	67411	62003	67411	62003	0.00
03/05/2007	R203 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71081	66968	71081	66968	0.00
03/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1055	1348	1055	1348	0.00
03/05/2007	R203 On 03-May-07	8.70	Call	Option on Bond Future	80733	75324	80733	75324	0.00
03/05/2007	R203 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	83709	79472	83709	79472	0.00
03/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	559	729	559	729	0.00
03/05/2007	R203 On 03-May-07	8.75	Call	Option on Bond Future	84026	78617	84026	78617	0.00
03/05/2007	R203 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	86870	82611	86870	82611	0.00
03/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	475	623	475	623	0.00
03/05/2007	R203 On 03-May-07	8.80	Call	Option on Bond Future	87304	81896	87304	81896	0.00
03/05/2007	R203 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	90014	85733	90014	85733	0.00
03/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	389	514	389	514	0.00
03/05/2007	R203 On 03-May-07	9.00	Call	Option on Bond Future	100270	94862	100270	94862	0.00
03/05/2007	R203 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	102573	98227	102573	98227	0.00
03/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	168	228	168	228	0.00
03/05/2007	R203 On 01-November-07			Bond Future	7.4400	0.0000	106.7799	0.0000	0.00
03/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	17400	0	17400	0	0.00
03/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	12836	0	12836	0	0.00
03/05/2007	R203 On 07-February-08			Bond Future	7.3900	0.0000	109.2298	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	23154	0	23154	0	0.00
03/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	15378	0	15378	0	0.00
03/05/2007	R204 On 03-May-07			Bond Future	7.5300	7.6000	106.6563	106.0704	0.00
03/05/2007	R204 On 02-August-07			Bond Future	7.4900	7.5420	104.9026	104.4692	0.00
03/05/2007	R204 On 03-May-07	8.50	Call	Option on Bond Future	72852	66993	72852	66993	0.00
03/05/2007	R204 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	77225	73341	77225	73341	0.00
03/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2316	2767	2316	2767	0.00
03/05/2007	R204 On 03-May-07	8.70	Call	Option on Bond Future	86942	81083	86942	81083	0.00
03/05/2007	R204 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	90101	86045	90101	86045	0.00
03/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1276	1554	1276	1554	0.00
03/05/2007	R204 On 03-May-07	8.75	Call	Option on Bond Future	90422	84562	90422	84562	0.00
03/05/2007	R204 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	93353	89263	93353	89263	0.00
03/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1091	1336	1091	1336	0.00
03/05/2007	R204 On 03-May-07	8.80	Call	Option on Bond Future	93884	88024	93884	88024	0.00
03/05/2007	R204 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	96612	92492	96612	92492	0.00
03/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	929	1144	929	1144	0.00
03/05/2007	R204 On 03-May-07	9.00	Call	Option on Bond Future	107562	101702	107562	101702	0.00
03/05/2007	R204 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	109675	105463	109675	105463	0.00
03/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	475	597	475	597	0.00
03/05/2007	R204 On 01-November-07			Bond Future	7.4400	0.0000	107.2128	0.0000	0.00
03/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	17603	0	17603	0	0.00
03/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	12776	0	12776	0	0.00
03/05/2007	R204 On 07-February-08			Bond Future	7.3900	0.0000	105.6205	0.0000	0.00
03/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	22704	0	22704	0	0.00
03/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	14621	0	14621	0	0.00
03/05/2007	R206 On 03-May-07			Bond Future	7.6600	7.7290	101.5250	101.1458	0.00
03/05/2007	R206 On 02-August-07			Bond Future	7.5900	7.6520	100.0094	99.6997	0.00
03/05/2007	R206 On 03-May-07	7.75	Call	Option on Bond Future	4864	1802	4864	1802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	R206 On 03-May-07	7.75	Put	Option on Bond Future	0	729	0	729	0.00
03/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	15535	13746	15535	13746	0.00
03/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	7565	8874	7565	8874	0.00
03/05/2007	R206 On 03-May-07	8.00	Call	Option on Bond Future	17524	13733	17524	13733	0.00
03/05/2007	R206 On 03-May-07	8.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	24000	21710	24000	21710	0.00
03/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3733	4541	3733	4541	0.00
03/05/2007	R206 On 03-May-07	8.25	Call	Option on Bond Future	29984	26192	29984	26192	0.00
03/05/2007	R206 On 03-May-07	8.25	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	33985	31318	33985	31318	0.00
03/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1611	2041	1611	2041	0.00
03/05/2007	R206 On 01-November-07			Bond Future	7.5200	0.0000	102.2095	0.0000	0.00
03/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	20571	0	20571	0	0.00
03/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	9432	0	9432	0	0.00
03/05/2007	R206 On 07-February-08			Bond Future	7.4600	0.0000	100.7804	0.0000	0.00
03/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	25259	0	25259	0	0.00
03/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	11435	0	11435	0	0.00
03/05/2007	R207 On 03-May-07			Bond Future	7.4600	7.5350	100.5440	99.9448	0.00
03/05/2007	R207 On 02-August-07			Bond Future	7.4200	7.4800	99.0886	98.6046	0.00
03/05/2007	R207 On 03-May-07	8.50	Call	Option on Bond Future	78900	72908	78900	72908	0.00
03/05/2007	R207 On 03-May-07	8.50	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	81614	76908	81614	76908	0.00
03/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	340	474	340	474	0.00
03/05/2007	R207 On 03-May-07	8.70	Call	Option on Bond Future	93086	87094	93086	87094	0.00
03/05/2007	R207 On 03-May-07	8.70	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	95436	90651	95436	90651	0.00
03/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	120	175	120	175	0.00
03/05/2007	R207 On 03-May-07	8.75	Call	Option on Bond Future	96585	90593	96585	90593	0.00
03/05/2007	R207 On 03-May-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	98871	94074	98871	94074	0.00
03/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	91	134	91	134	0.00
03/05/2007	R207 On 03-May-07	8.80	Call	Option on Bond Future	100066	94074	100066	94074	0.00
03/05/2007	R207 On 03-May-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	102295	97488	102295	97488	0.00
03/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	69	102	69	102	0.00
03/05/2007	R207 On 03-May-07	9.00	Call	Option on Bond Future	113804	107812	113804	107812	0.00
03/05/2007	R207 On 03-May-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	115852	111023	115852	111023	0.00
03/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	21	32	21	32	0.00
03/05/2007	R207 On 01-November-07			Bond Future	7.3700	0.0000	101.2681	0.0000	0.00
03/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	19827	0	19827	0	0.00
03/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	9699	0	9699	0	0.00
03/05/2007	R207 On 07-February-08			Bond Future	7.3300	0.0000	99.9439	0.0000	0.00
03/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	24876	0	24876	0	0.00
03/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	11449	0	11449	0	0.00
03/05/2007	R209 On 03-May-07			Bond Future	6.9900	7.0700	91.5074	90.5993	0.00
03/05/2007	R209 On 02-August-07			Bond Future	6.9600	7.0300	93.4275	92.6292	314.00
03/05/2007	R209 On 03-May-07	7.00	Call	Option on Bond Future	1143	266	1143	266	0.00
03/05/2007	R209 On 03-May-07	7.00	Put	Option on Bond Future	0	8204	0	8204	0.00
03/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	25678	21682	25678	21682	0.00
03/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	21103	25090	21103	25090	0.00
03/05/2007	R209 On 03-May-07	7.25	Call	Option on Bond Future	28991	19910	28991	19910	0.00
03/05/2007	R209 On 03-May-07	7.25	Put	Option on Bond Future	0	1	0	1	0.00
03/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	42686	37212	42686	37212	0.00
03/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	10324	12833	10324	12833	0.00
03/05/2007	R209 On 03-May-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R209 On 03-May-07	6.75	Put	Option on Bond Future	28134	37215	28134	37215	0.00
03/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	13378	10888	13378	10888	0.00
03/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	38008	43501	38008	43501	0.00
03/05/2007	R209 On 01-November-07			Bond Future	6.9300	0.0000	92.2284	0.0000	0.00
03/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	17332	0	17332	0	0.00
03/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	9321	0	9321	0	0.00
03/05/2007	R209 On 07-February-08			Bond Future	6.9000	0.0000	94.2721	0.0000	0.00
03/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	22726	0	22726	0	0.00
03/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	11277	0	11277	0	0.00
03/05/2007	TRT1 On 03-May-07			Index Future	254.4400	253.3980	254.4430	253.3980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2007	TRT1 On 02-August-07			Index Future	259.6800	258.8630	259.6760	258.8630	500.00
04/05/2007	ALBI On 07-February-08			Index Future	275.6700	275.1480	275.6660	275.1480	0.00
04/05/2007	ALBI On 02-August-07			Index Future	262.9600	262.4370	262.9550	262.4370	0.00
04/05/2007	ALBI On 01-November-07			Index Future	269.0200	268.5010	269.0160	268.5010	0.00
04/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	218033	213027	218033	213027	0.00
04/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1373	1547	1373	1547	0.00
04/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	91926	87250	91926	87250	0.00
04/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2376	2880	2376	2880	0.00
04/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	152146	147296	152146	147296	0.00
04/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	1986	2286	1986	2286	0.00
04/05/2007	CRD1 On 02-August-07			Index Future	112.0700	111.8900	112.0650	111.8900	10.00
04/05/2007	GOVI On 07-February-08			jGovi	275.4300	274.9140	275.4340	274.9140	30.00
04/05/2007	GOVI On 02-August-07			jGovi	263.3000	262.7990	263.2960	262.7990	195.00
04/05/2007	GOVI On 01-November-07			jGovi	269.1800	268.6680	269.1750	268.6680	59.00
04/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	116564	112403	116564	112403	0.00
04/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	12224	13263	12224	13263	0.00
04/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	227960	222990	227960	222990	0.00
04/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
04/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	62027	58736	62027	58736	0.00
04/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	20277	22056	20277	22056	0.00
04/05/2007	ILBI On 02-August-07			Index Future	282.1600	282.1610	282.1610	282.1610	0.00
04/05/2007	J153 On 31-August-10			jSwap	8.7800	8.8070	0.0385	0.0392	0.00
04/05/2007	J157 On 15-September-15			jSwap	8.2800	8.3120	0.0586	0.0566	0.00
04/05/2007	J186 On 21-December-26			jSwap	7.7400	7.7870	0.0243	0.0292	0.00
04/05/2007	J201 On 22-December-14			jSwap	8.3600	8.3940	0.0507	0.0525	0.00
04/05/2007	J203 On 15-September-17			jSwap	8.1700	8.2020	0.0466	0.0489	0.00
04/05/2007	J204 On 21-December-18			jSwap	8.1300	8.1670	0.0486	0.0515	0.00
04/05/2007	J207 On 15-January-20			jSwap	8.0600	8.0990	0.0046	0.0080	0.00
04/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
04/05/2007	JFRA On 07-February-08			jFra	9.0900	9.1310	0.0222	0.0223	0.00
04/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2860	0.0226	0.0226	0.00
04/05/2007	JFRA On 01-November-07			jFra	9.2000	9.2130	0.0241	0.0241	0.00
04/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19408	19494	19408	19494	0.00

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04/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15538	15520	15538	15520	0.00
04/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4307	4358	4307	4358	0.00
04/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	6	6	6	6	0.00
04/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4510	4546	4510	4546	0.00
04/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	59	58	59	58	0.00
04/05/2007	JN02 On 07-February-08			jNote	8.6000	8.6240	0.1558	0.1562	0.00
04/05/2007	JN02 On 02-August-07			jNote	8.8700	8.8970	0.1616	0.1621	0.00
04/05/2007	JN02 On 01-November-07			jNote	8.7400	8.7670	0.1595	0.1599	0.00
04/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14099	14333	14099	14333	0.00
04/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	21386	21146	21386	21146	0.00
04/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6843	7102	6843	7102	0.00
04/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	13807	13537	13807	13537	0.00
04/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11825	12090	11825	12090	0.00
04/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	16590	16343	16590	16343	0.00
04/05/2007	JN05 On 07-February-08			jNote	8.1900	8.2270	0.3321	0.3333	0.00
04/05/2007	JN05 On 02-August-07			jNote	8.3600	8.3890	0.3373	0.3382	0.00
04/05/2007	JN05 On 01-November-07			jNote	8.2800	8.3090	0.3348	0.3357	0.00
04/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	5964	6309	5964	6309	0.00
04/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	38679	37626	38679	37626	0.00
04/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	895	1002	895	1002	0.00
04/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36672	35711	36672	35711	0.00
04/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4181	4456	4181	4456	0.00
04/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	33292	32379	33292	32379	0.00
04/05/2007	JN10 On 07-February-08			jNote	7.9100	7.9460	0.5381	0.5400	0.00
04/05/2007	JN10 On 02-August-07			jNote	8.0300	8.0660	0.5437	0.5453	0.00
04/05/2007	JN10 On 01-November-07			jNote	7.9700	8.0070	0.5413	0.5430	0.00
04/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	955	1105	955	1105	0.00
04/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	75341	72736	75341	72736	0.00
04/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	43	60	43	60	0.00
04/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	65576	63208	65576	63208	0.00
04/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	384	463	384	463	0.00
04/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	70266	67811	70266	67811	0.00
04/05/2007	JROD On 31-May-07			jRod	8.7100	8.7220	0.0025	0.0020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	JROD On 29-June-07			jRod	8.9000	8.9120	0.0029	0.0025	0.00
04/05/2007	JROD On 31-July-07			jRod	9.1600	9.1820	0.0035	0.0031	0.00
04/05/2007	JROD On 31-August-07			jRod	9.0400	9.0470	0.0058	0.0054	0.00
04/05/2007	JROD On 28-September-07			jRod	9.1600	9.1630	0.0063	0.0059	0.00
04/05/2007	JROD On 31-October-07			jRod	9.2800	9.2800	0.0069	0.0065	0.00
04/05/2007	JROD On 30-November-07			jRod	9.1400	9.1450	0.0090	0.0086	0.00
04/05/2007	JROD On 31-December-07			jRod	9.2300	9.2320	0.0096	0.0092	0.00
04/05/2007	OTH1 On 02-August-07			Index Future	259.8500	259.3040	259.8530	259.3040	15.00
04/05/2007	R153 On 07-February-08			Bond Future	7.5800	7.6340	118.2391	118.1141	0.00
04/05/2007	R153 On 02-August-07			Bond Future	7.9000	7.9300	119.2850	119.1979	215.00
04/05/2007	R153 On 01-November-07			Bond Future	7.6900	7.7370	115.5888	115.4649	0.00
04/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	22691	22058	22691	22058	0.00
04/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	18605	19222	18605	19222	0.00
04/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	18816	18119	18816	18119	0.00
04/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1561	1735	1561	1735	0.00
04/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	17032	16436	17032	16436	0.00
04/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	15442	16086	15442	16086	0.00
04/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23831	23073	23831	23073	0.00
04/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	899	1011	899	1011	0.00
04/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25125	24354	25125	24354	0.00
04/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	779	879	779	879	0.00
04/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26432	25650	26432	25650	0.00
04/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	675	763	675	763	0.00
04/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31752	30936	31752	30936	0.00
04/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	373	427	373	427	0.00
04/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	20662	19984	20662	19984	0.00
04/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	12367	12929	12367	12929	0.00
04/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	24694	23937	24694	23937	0.00
04/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	9746	10228	9746	10228	0.00
04/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	26013	25321	26013	25321	0.00
04/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	15846	16404	15846	16404	0.00
04/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	29592	28843	29592	28843	0.00
04/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13387	13887	13387	13887	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	R157 On 07-February-08			Bond Future	7.3600	7.4080	140.7418	140.4276	477.00
04/05/2007	R157 On 02-August-07			Bond Future	7.5500	7.5750	140.9238	140.7043	2.00
04/05/2007	R157 On 01-November-07			Bond Future	7.4300	7.4670	137.5819	137.2806	0.00
04/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	29523	27806	29523	27806	0.00
04/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	19986	21412	19986	21412	0.00
04/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	25164	23858	25164	23858	0.00
04/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	10258	11147	10258	11147	86.00
04/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	22094	20523	22094	20523	0.00
04/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	16718	18161	16718	18161	0.00
04/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	7184	6631	7184	6631	96.00
04/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	29022	30663	29022	30663	0.00
04/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	68938	66927	68938	66927	0.00
04/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1319	1503	1319	1503	0.00
04/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81918	79832	81918	79832	0.00
04/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	710	819	710	819	0.00
04/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	85181	83081	85181	83081	0.00
04/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	606	701	606	701	0.00
04/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	88429	86315	88429	86315	0.00
04/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	499	580	499	580	0.00
04/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	101453	99298	101453	99298	0.00
04/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	219	259	219	259	0.00
04/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	22094	20523	22094	20523	0.00
04/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	16718	18161	16718	18161	0.00
04/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	13740	12608	13740	12608	0.00
04/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	26392	28275	26392	28275	0.00
04/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	32880	30880	32880	30880	0.00
04/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	9789	10802	9789	10802	0.00
04/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	20848	19486	20848	19486	0.00
04/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	28782	30562	28782	30562	0.00
04/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	39965	37906	39965	37906	0.00
04/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	13252	14335	13252	14335	0.00
04/05/2007	R186 On 07-February-08			Bond Future	7.1300	7.1640	136.1913	135.7169	0.00
04/05/2007	R186 On 02-August-07			Bond Future	7.2100	7.2480	135.3522	134.9015	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	R186 On 01-November-07			Bond Future	7.1700	7.2040	138.3362	137.8733	0.00
04/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	32272	29480	32272	29480	0.00
04/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	16599	18550	16599	18550	0.00
04/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	125913	121662	125913	121662	0.00
04/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1438	1693	1438	1693	0.00
04/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	25064	22460	25064	22460	0.00
04/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	14554	16579	14554	16579	0.00
04/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	147207	142845	147207	142845	0.00
04/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	744	889	744	889	0.00
04/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	152494	148112	152494	148112	0.00
04/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	629	755	629	755	0.00
04/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	157741	153339	157741	153339	0.00
04/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	512	617	512	617	0.00
04/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	178533	174075	178533	174075	0.00
04/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	214	264	214	264	0.00
04/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	46880	43216	46880	43216	0.00
04/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5073	6039	5073	6039	0.00
04/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	10545	9125	10545	9125	0.00
04/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	32464	35672	32464	35672	0.00
04/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	53761	50083	53761	50083	0.00
04/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7053	8117	7053	8117	0.00
04/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	79171	74900	79171	74900	0.00
04/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2492	2965	2492	2965	0.00
04/05/2007	R196 On 07-February-08			Bond Future	7.8900	7.9160	106.6291	106.6001	0.00
04/05/2007	R196 On 02-August-07			Bond Future	8.1700	8.1960	106.9691	106.9368	0.00
04/05/2007	R196 On 01-November-07			Bond Future	8.0300	8.0560	104.2381	104.2082	0.00
04/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20429	20306	20429	20306	0.00
04/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16808	16975	16808	16975	0.00
04/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3976	3818	3976	3818	0.00
04/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2860	3025	2860	3025	0.00
04/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	16020	15900	16020	15900	0.00
04/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13304	13484	13304	13484	0.00
04/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6292	6080	6292	6080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1518	1629	1518	1629	0.00
04/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9127	8869	9127	8869	0.00
04/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	713	778	713	778	0.00
04/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17694	17563	17694	17563	0.00
04/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11875	12044	11875	12044	0.00
04/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	19463	19322	19463	19322	0.00
04/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10556	10714	10556	10714	0.00
04/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21752	21623	21752	21623	0.00
04/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15649	15809	15649	15809	0.00
04/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	23123	22987	23123	22987	0.00
04/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14546	14700	14546	14700	0.00
04/05/2007	R201 On 07-February-08			Bond Future	7.4300	7.4740	108.2422	107.9993	0.00
04/05/2007	R201 On 02-August-07			Bond Future	7.5900	7.6150	107.5662	107.4215	0.00
04/05/2007	R201 On 01-November-07			Bond Future	7.4900	7.5320	110.1429	109.9048	0.00
04/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	20835	19579	20835	19579	0.00
04/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	16974	18147	16974	18147	0.00
04/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	52222	50908	52222	50908	0.00
04/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1112	1245	1112	1245	0.00
04/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	15752	14603	15752	14603	0.00
04/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	15185	16416	15185	16416	0.00
04/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	62512	61143	62512	61143	0.00
04/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	589	667	589	667	0.00
04/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	65104	63725	65104	63725	0.00
04/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	500	568	500	568	0.00
04/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	67700	66312	67700	66312	0.00
04/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	425	484	425	484	0.00
04/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78089	76675	78089	76675	0.00
04/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	219	252	219	252	0.00
04/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	23780	22289	23780	22289	0.00
04/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	9147	10037	9147	10037	0.00
04/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	9654	8842	9654	8842	0.00
04/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	23389	24958	23389	24958	0.00
04/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	28763	27231	28763	27231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	11257	12153	11257	12153	0.00
04/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	14377	13402	14377	13402	0.00
04/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	24385	25838	24385	25838	0.00
04/05/2007	R203 On 07-February-08			Bond Future	7.3500	7.3890	109.5330	109.2298	0.00
04/05/2007	R203 On 02-August-07			Bond Future	7.4500	7.4890	108.8634	108.5659	0.00
04/05/2007	R203 On 01-November-07			Bond Future	7.4000	7.4360	107.0736	106.7799	0.00
04/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	24897	23154	24897	23154	0.00
04/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	14089	15378	14089	15378	0.00
04/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	73882	71081	73882	71081	0.00
04/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	880	1055	880	1055	0.00
04/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	19035	17400	19035	17400	0.00
04/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	11534	12836	11534	12836	0.00
04/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	86584	83709	86584	83709	0.00
04/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	459	559	459	559	0.00
04/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	89759	86870	89759	86870	0.00
04/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	389	475	389	475	0.00
04/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	92917	90014	92917	90014	0.00
04/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	317	389	317	389	0.00
04/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	105514	102573	105514	102573	0.00
04/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	133	168	133	168	0.00
04/05/2007	R204 On 07-February-08			Bond Future	7.3500	7.3930	105.9476	105.6205	0.00
04/05/2007	R204 On 02-August-07			Bond Future	7.4500	7.4860	105.2215	104.9026	0.00
04/05/2007	R204 On 01-November-07			Bond Future	7.4000	7.4370	107.5285	107.2128	0.00
04/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	24608	22704	24608	22704	0.00
04/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	13255	14621	13255	14621	0.00
04/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80109	77225	80109	77225	0.00
04/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2012	2316	2012	2316	0.00
04/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	19375	17603	19375	17603	0.00
04/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	11391	12776	11391	12776	0.00
04/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93105	90101	93105	90101	0.00
04/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1090	1276	1090	1276	0.00
04/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96379	93353	96379	93353	0.00
04/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	928	1091	928	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99659	96612	99659	96612	0.00
04/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	788	929	788	929	0.00
04/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	112784	109675	112784	109675	0.00
04/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	395	475	395	475	0.00
04/05/2007	R206 On 07-February-08			Bond Future	7.4100	7.4550	100.9933	100.7804	0.00
04/05/2007	R206 On 02-August-07			Bond Future	7.5500	7.5900	100.2149	100.0094	0.00
04/05/2007	R206 On 01-November-07			Bond Future	7.4800	7.5200	102.4195	102.2095	0.00
04/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	26595	25259	26595	25259	0.00
04/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10642	11435	10642	11435	0.00
04/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	16776	15535	16776	15535	0.00
04/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6751	7565	6751	7565	0.00
04/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	21877	20571	21877	20571	0.00
04/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8638	9432	8638	9432	0.00
04/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	25566	24000	25566	24000	0.00
04/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3244	3733	3244	3733	0.00
04/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	35788	33985	35788	33985	0.00
04/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1358	1611	1358	1611	0.00
04/05/2007	R207 On 07-February-08			Bond Future	7.2800	7.3270	100.2814	99.9439	0.00
04/05/2007	R207 On 02-August-07			Bond Future	7.3800	7.4190	99.4157	99.0886	0.00
04/05/2007	R207 On 01-November-07			Bond Future	7.3300	7.3710	101.5929	101.2681	0.00
04/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	27021	24876	27021	24876	0.00
04/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	10219	11449	10219	11449	0.00
04/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	84811	81614	84811	81614	0.00
04/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	266	340	266	340	0.00
04/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	21856	19827	21856	19827	0.00
04/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	8481	9699	8481	9699	0.00
04/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	98677	95436	98677	95436	0.00
04/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	91	120	91	120	0.00
04/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	102119	98871	102119	98871	0.00
04/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	68	91	68	91	0.00
04/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	105548	102295	105548	102295	0.00
04/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	51	69	51	69	0.00
04/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119117	115852	119117	115852	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	15	21	15	21	0.00
04/05/2007	R209 On 07-February-08			Bond Future	6.6200	6.9000	97.6255	94.2721	0.00
04/05/2007	R209 On 02-August-07			Bond Future	6.9400	6.9600	93.7154	93.4275	314.00
04/05/2007	R209 On 01-November-07			Bond Future	6.7300	6.9300	94.6278	92.2284	0.00
04/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	47962	22726	47962	22726	0.00
04/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	2980	11277	2980	11277	0.00
04/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	27143	25678	27143	25678	0.00
04/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	19690	21103	19690	21103	0.00
04/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	34854	17332	34854	17332	0.00
04/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	2849	9321	2849	9321	0.00
04/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	44687	42686	44687	42686	0.00
04/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	9447	10324	9447	10324	0.00
04/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	14291	13378	14291	13378	0.00
04/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	36044	38008	36044	38008	0.00
04/05/2007	TRT1 On 02-August-07			Index Future	260.1700	259.6760	260.1680	259.6760	500.00
07/05/2007	ALBI On 07-February-08			Index Future	275.8700	275.6660	275.8660	275.6660	0.00
07/05/2007	ALBI On 02-August-07			Index Future	263.1500	262.9550	263.1520	262.9550	0.00
07/05/2007	ALBI On 01-November-07			Index Future	269.2200	269.0160	269.2210	269.0160	0.00
07/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	219934	218033	219934	218033	0.00
07/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1274	1373	1274	1373	0.00
07/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	93590	91926	93590	91926	0.00
07/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2070	2376	2070	2376	0.00
07/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	154020	152146	154020	152146	0.00
07/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	1810	1986	1810	1986	0.00
07/05/2007	CRD1 On 02-August-07			Index Future	112.1600	112.0650	112.1580	112.0650	10.00
07/05/2007	GOVI On 07-February-08			jGovi	275.7100	275.4340	275.7090	275.4340	30.00
07/05/2007	GOVI On 02-August-07			jGovi	263.5600	263.2960	263.5575	263.2960	195.00
07/05/2007	GOVI On 01-November-07			jGovi	269.4400	269.1750	269.4425	269.1750	59.00
07/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	118652	116564	118652	116564	0.00
07/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	11562	12224	11562	12224	0.00
07/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	230575	227960	230575	227960	0.00
07/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
07/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	63575	62027	63575	62027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	19150	20277	19150	20277	0.00
07/05/2007	ILBI On 02-August-07			Index Future	281.8800	282.1610	281.8780	282.1610	0.00
07/05/2007	J153 On 31-August-10			jSwap	8.7800	8.7830	0.0384	0.0385	0.00
07/05/2007	J157 On 15-September-15			jSwap	8.2800	8.2800	0.0586	0.0586	0.00
07/05/2007	J186 On 21-December-26			jSwap	7.7500	7.7380	0.0253	0.0243	0.00
07/05/2007	J201 On 22-December-14			jSwap	8.3600	8.3620	0.0508	0.0507	0.00
07/05/2007	J203 On 15-September-17			jSwap	8.1700	8.1680	0.0467	0.0466	0.00
07/05/2007	J204 On 21-December-18			jSwap	8.1300	8.1280	0.0484	0.0486	0.00
07/05/2007	J207 On 15-January-20			jSwap	8.0500	8.0560	0.0043	0.0046	0.00
07/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
07/05/2007	JFRA On 07-February-08			jFra	9.0800	9.0880	0.0221	0.0222	0.00
07/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2650	0.0226	0.0226	0.00
07/05/2007	JFRA On 01-November-07			jFra	9.1900	9.1990	0.0241	0.0241	0.00
07/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19303	19408	19303	19408	0.00
07/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15455	15538	15455	15538	0.00
07/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4313	4307	4313	4307	0.00
07/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	5	6	5	6	0.00
07/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4478	4510	4478	4510	0.00
07/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	58	59	58	59	0.00
07/05/2007	JN02 On 07-February-08			jNote	8.5900	8.5980	0.1556	0.1558	0.00
07/05/2007	JN02 On 02-August-07			jNote	8.8600	8.8680	0.1615	0.1616	0.00
07/05/2007	JN02 On 01-November-07			jNote	8.7300	8.7390	0.1593	0.1595	0.00
07/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	13937	14099	13937	14099	0.00
07/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	21387	21386	21387	21386	0.00
07/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6633	6843	6633	6843	0.00
07/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	13726	13807	13726	13807	0.00
07/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11637	11825	11637	11825	0.00
07/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	16567	16590	16567	16590	0.00
07/05/2007	JN05 On 07-February-08			jNote	8.1900	8.1930	0.3322	0.3321	0.00
07/05/2007	JN05 On 02-August-07			jNote	8.3700	8.3630	0.3374	0.3373	0.00
07/05/2007	JN05 On 01-November-07			jNote	8.2800	8.2800	0.3348	0.3348	0.00
07/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	5900	5964	5900	5964	0.00
07/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	38576	38679	38576	38679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	839	895	839	895	0.00
07/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36538	36672	36538	36672	0.00
07/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4104	4181	4104	4181	0.00
07/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	33176	33292	33176	33292	0.00
07/05/2007	JN10 On 07-February-08			jNote	7.9100	7.9070	0.5381	0.5381	0.00
07/05/2007	JN10 On 02-August-07			jNote	8.0300	8.0320	0.5438	0.5437	0.00
07/05/2007	JN10 On 01-November-07			jNote	7.9700	7.9710	0.5414	0.5413	0.00
07/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	930	955	930	955	0.00
07/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	75312	75341	75312	75341	0.00
07/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	37	43	37	43	0.00
07/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	65500	65576	65500	65576	0.00
07/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	367	384	367	384	0.00
07/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	70179	70266	70179	70266	0.00
07/05/2007	JROD On 31-May-07			jRod	8.7000	8.7140	0.0020	0.0025	0.00
07/05/2007	JROD On 29-June-07			jRod	8.8800	8.8970	0.0024	0.0029	0.00
07/05/2007	JROD On 31-July-07			jRod	9.1500	9.1640	0.0030	0.0035	0.00
07/05/2007	JROD On 31-August-07			jRod	9.0300	9.0390	0.0053	0.0058	0.00
07/05/2007	JROD On 28-September-07			jRod	9.1500	9.1560	0.0058	0.0063	0.00
07/05/2007	JROD On 31-October-07			jRod	9.2700	9.2770	0.0064	0.0069	0.00
07/05/2007	JROD On 30-November-07			jRod	9.1400	9.1440	0.0085	0.0090	0.00
07/05/2007	JROD On 31-December-07			jRod	9.2200	9.2310	0.0091	0.0096	0.00
07/05/2007	OTH1 On 02-August-07			Index Future	260.0800	259.8530	260.0810	259.8530	15.00
07/05/2007	R153 On 07-February-08			Bond Future	7.5600	7.5830	118.2857	118.2391	0.00
07/05/2007	R153 On 02-August-07			Bond Future	7.8800	7.9000	119.3431	119.2850	215.00
07/05/2007	R153 On 01-November-07			Bond Future	7.6700	7.6910	115.6347	115.5888	0.00
07/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	22833	22691	22833	22691	0.00
07/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	18281	18605	18281	18605	0.00
07/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19233	18816	19233	18816	0.00
07/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1397	1561	1397	1561	0.00
07/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	17137	17032	17137	17032	0.00
07/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	15089	15442	15089	15442	0.00
07/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24302	23831	24302	23831	0.00
07/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	789	899	789	899	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25608	25125	25608	25125	0.00
07/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	681	779	681	779	0.00
07/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26924	26432	26924	26432	0.00
07/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	586	675	586	675	0.00
07/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32278	31752	32278	31752	0.00
07/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	317	373	317	373	0.00
07/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	20801	20662	20801	20662	0.00
07/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	12048	12367	12048	12367	0.00
07/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	24869	24694	24869	24694	0.00
07/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	9462	9746	9462	9746	0.00
07/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	26179	26013	26179	26013	0.00
07/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	15546	15846	15546	15846	0.00
07/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	29783	29592	29783	29592	0.00
07/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13111	13387	13111	13387	0.00
07/05/2007	R157 On 07-February-08			Bond Future	7.4300	7.3630	140.3091	140.7418	477.00
07/05/2007	R157 On 02-August-07			Bond Future	7.5300	7.5450	141.0338	140.9238	2.00
07/05/2007	R157 On 01-November-07			Bond Future	7.4200	7.4250	137.6179	137.5819	0.00
07/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	18799	20848	18799	20848	0.00
07/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	31059	28782	31059	28782	0.00
07/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	25618	25164	25618	25164	0.00
07/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	9613	10258	9613	10258	86.00
07/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	22133	22094	22133	22094	0.00
07/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	16398	16718	16398	16718	0.00
07/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	26984	29523	26984	29523	0.00
07/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	21774	19986	21774	19986	0.00
07/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	7284	7184	7284	7184	96.00
07/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	28022	29022	28022	29022	0.00
07/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	69875	68938	69875	68938	0.00
07/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1157	1319	1157	1319	0.00
07/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	82917	81918	82917	81918	0.00
07/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	610	710	610	710	0.00
07/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	86192	85181	86192	85181	0.00
07/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	518	606	518	606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	89453	88429	89453	88429	0.00
07/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	423	499	423	499	0.00
07/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	102514	101453	102514	101453	0.00
07/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	181	219	181	219	0.00
07/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	22133	22094	22133	22094	0.00
07/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	16398	16718	16398	16718	0.00
07/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	13729	13740	13729	13740	0.00
07/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	26022	26392	26022	26392	0.00
07/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	32988	32880	32988	32880	0.00
07/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	9537	9789	9537	9789	0.00
07/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	36967	39965	36967	39965	0.00
07/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	14581	13252	14581	13252	0.00
07/05/2007	R186 On 07-February-08			Bond Future	7.1200	7.1270	136.2556	136.1913	0.00
07/05/2007	R186 On 02-August-07			Bond Future	7.2100	7.2130	135.4168	135.3522	6.00
07/05/2007	R186 On 01-November-07			Bond Future	7.1600	7.1680	138.4007	138.3362	0.00
07/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	32545	32272	32545	32272	0.00
07/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	16228	16599	16228	16599	0.00
07/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	126414	125913	126414	125913	0.00
07/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1292	1438	1292	1438	0.00
07/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	25291	25064	25291	25064	0.00
07/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	14136	14554	14136	14554	0.00
07/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	147764	147207	147764	147207	0.00
07/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	656	744	656	744	0.00
07/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	153062	152494	153062	152494	0.00
07/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	552	629	552	629	0.00
07/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	158320	157741	158320	157741	0.00
07/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	446	512	446	512	0.00
07/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	179146	178533	179146	178533	0.00
07/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	182	214	182	214	0.00
07/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	47298	46880	47298	46880	0.00
07/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4846	5073	4846	5073	0.00
07/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	10614	10545	10614	10545	0.00
07/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	31888	32464	31888	32464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	54182	53761	54182	53761	0.00
07/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6831	7053	6831	7053	0.00
07/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	79706	79171	79706	79171	0.00
07/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2385	2492	2385	2492	0.00
07/05/2007	R196 On 07-February-08			Bond Future	7.8600	7.8870	106.6551	106.6291	0.00
07/05/2007	R196 On 02-August-07			Bond Future	8.1600	8.1740	106.9897	106.9691	0.00
07/05/2007	R196 On 01-November-07			Bond Future	8.0100	8.0320	104.2643	104.2381	0.00
07/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20470	20429	20470	20429	0.00
07/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16589	16808	16589	16808	0.00
07/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4034	3976	4034	3976	0.00
07/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2713	2860	2713	2860	0.00
07/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	16040	16020	16040	16020	0.00
07/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13062	13304	13062	13304	0.00
07/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6392	6292	6392	6292	0.00
07/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1413	1518	1413	1518	0.00
07/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9267	9127	9267	9127	0.00
07/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	648	713	648	713	0.00
07/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17724	17694	17724	17694	0.00
07/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11643	11875	11643	11875	0.00
07/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	19504	19463	19504	19463	0.00
07/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10334	10556	10334	10556	0.00
07/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21799	21752	21799	21752	0.00
07/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15436	15649	15436	15649	0.00
07/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	23177	23123	23177	23123	0.00
07/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14339	14546	14339	14546	0.00
07/05/2007	R201 On 07-February-08			Bond Future	7.4200	7.4300	108.3030	108.2422	0.00
07/05/2007	R201 On 02-August-07			Bond Future	7.5700	7.5900	107.6822	107.5662	0.00
07/05/2007	R201 On 01-November-07			Bond Future	7.4800	7.4900	110.2054	110.1429	0.00
07/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	21065	20835	21065	20835	0.00
07/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	16596	16974	16596	16974	0.00
07/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	53229	52222	53229	52222	0.00
07/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	959	1112	959	1112	0.00
07/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	15946	15752	15946	15752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	14754	15185	14754	15185	0.00
07/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	63579	62512	63579	62512	0.00
07/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	496	589	496	589	0.00
07/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	66182	65104	66182	65104	0.00
07/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	419	500	419	500	0.00
07/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	68789	67700	68789	67700	0.00
07/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	354	425	354	425	0.00
07/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	79207	78089	79207	78089	0.00
07/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	178	219	178	219	0.00
07/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	24072	23780	24072	23780	0.00
07/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	8815	9147	8815	9147	0.00
07/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	9764	9654	9764	9654	0.00
07/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	22874	23389	22874	23389	0.00
07/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	29069	28763	29069	28763	0.00
07/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	10954	11257	10954	11257	0.00
07/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	14537	14377	14537	14377	0.00
07/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	23937	24385	23937	24385	0.00
07/05/2007	R203 On 07-February-08			Bond Future	7.3400	7.3460	109.6108	109.5330	0.00
07/05/2007	R203 On 02-August-07			Bond Future	7.4400	7.4480	108.9289	108.8634	0.00
07/05/2007	R203 On 01-November-07			Bond Future	7.3800	7.3950	107.1526	107.0736	0.00
07/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	25265	24897	25265	24897	0.00
07/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	13680	14089	13680	14089	0.00
07/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	74436	73882	74436	73882	0.00
07/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	780	880	780	880	0.00
07/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	19379	19035	19379	19035	0.00
07/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	11089	11534	11089	11534	0.00
07/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	87178	86584	87178	86584	0.00
07/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	399	459	399	459	0.00
07/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	90360	89759	90360	89759	0.00
07/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	336	389	336	389	0.00
07/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	93527	92917	93527	92917	0.00
07/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	272	317	272	317	0.00
07/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	106146	105514	106146	105514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	111	133	111	133	0.00
07/05/2007	R204 On 07-February-08			Bond Future	7.3400	7.3500	106.0315	105.9476	0.00
07/05/2007	R204 On 02-August-07			Bond Future	7.4400	7.4450	105.2917	105.2215	0.00
07/05/2007	R204 On 01-November-07			Bond Future	7.3900	7.3960	107.6057	107.5285	0.00
07/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	25024	24608	25024	24608	0.00
07/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	12831	13255	12831	13255	0.00
07/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80624	80109	80624	80109	0.00
07/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1825	2012	1825	2012	0.00
07/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	19712	19375	19712	19375	0.00
07/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	10956	11391	10956	11391	0.00
07/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93687	93105	93687	93105	0.00
07/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	971	1090	971	1090	0.00
07/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96976	96379	96976	96379	0.00
07/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	823	928	823	928	0.00
07/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	100268	99659	100268	99659	0.00
07/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	694	788	694	788	0.00
07/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	113432	112784	113432	112784	0.00
07/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	341	395	341	395	0.00
07/05/2007	R206 On 07-February-08			Bond Future	7.4000	7.4100	101.0455	100.9933	0.00
07/05/2007	R206 On 02-August-07			Bond Future	7.5400	7.5490	100.2651	100.2149	0.00
07/05/2007	R206 On 01-November-07			Bond Future	7.4700	7.4770	102.4684	102.4195	0.00
07/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	26848	26595	26848	26595	0.00
07/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10373	10642	10373	10642	0.00
07/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	16930	16776	16930	16776	0.00
07/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6403	6751	6403	6751	0.00
07/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	22086	21877	22086	21877	0.00
07/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8358	8638	8358	8638	0.00
07/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	25836	25566	25836	25566	0.00
07/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3012	3244	3012	3244	0.00
07/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	36160	35788	36160	35788	0.00
07/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1228	1358	1228	1358	0.00
07/05/2007	R207 On 07-February-08			Bond Future	7.2700	7.2840	100.3601	100.2814	0.00
07/05/2007	R207 On 02-August-07			Bond Future	7.3700	7.3780	99.4876	99.4157	0.00

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07/05/2007	R207 On 01-November-07			Bond Future	7.3200	7.3300	101.6803	101.5929	0.00
07/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	27455	27021	27455	27021	0.00
07/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	9867	10219	9867	10219	0.00
07/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	85491	84811	85491	84811	0.00
07/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	226	266	226	266	0.00
07/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	22321	21856	22321	21856	0.00
07/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	8073	8481	8073	8481	0.00
07/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	99381	98677	99381	98677	0.00
07/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	75	91	75	91	0.00
07/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	102826	102119	102826	102119	0.00
07/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	55	68	55	68	0.00
07/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	106258	105548	106258	105548	0.00
07/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	41	51	41	51	0.00
07/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119833	119117	119833	119117	0.00
07/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	11	15	11	15	0.00
07/05/2007	R209 On 07-February-08			Bond Future	6.8700	6.6180	94.6200	97.6255	0.00
07/05/2007	R209 On 02-August-07			Bond Future	6.9300	6.9350	93.7731	93.7154	314.00
07/05/2007	R209 On 01-November-07			Bond Future	6.9000	6.7260	92.5752	94.6278	0.00
07/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	24822	47962	24822	47962	0.00
07/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	9895	2980	9895	2980	0.00
07/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	27083	27143	27083	27143	0.00
07/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	19052	19690	19052	19690	0.00
07/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	19364	34854	19364	34854	0.00
07/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7885	2849	7885	2849	0.00
07/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	44800	44687	44800	44687	0.00
07/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	8983	9447	8983	9447	0.00
07/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	14134	14291	14134	14291	0.00
07/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	35308	36044	35308	36044	0.00
07/05/2007	TRT1 On 02-August-07			Index Future	260.4300	260.1680	260.4250	260.1680	500.00
08/05/2007	ALBI On 07-February-08			Index Future	275.4400	275.8660	275.4440	275.8660	0.00
08/05/2007	ALBI On 02-August-07			Index Future	262.7400	263.1520	262.7430	263.1520	0.00
08/05/2007	ALBI On 01-November-07			Index Future	288.3200	269.2210	288.3170	269.2210	0.00
08/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	215820	219934	215820	219934	0.00

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08/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1380	1274	1380	1274	0.00
08/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	89757	93590	89757	93590	0.00
08/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2327	2070	2327	2070	0.00
08/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	343173	154020	343173	154020	0.00
08/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	3	1810	3	1810	0.00
08/05/2007	CRD1 On 02-August-07			Index Future	112.0700	112.1580	112.0670	112.1580	10.00
08/05/2007	GOVI On 07-February-08			jGovi	275.3800	275.7090	275.3810	275.7090	30.00
08/05/2007	GOVI On 02-August-07			jGovi	263.2400	263.5575	263.2440	263.5575	195.00
08/05/2007	GOVI On 01-November-07			jGovi	269.1200	269.4425	269.1210	269.4425	59.00
08/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	115902	118652	115902	118652	0.00
08/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	12092	11562	12092	11562	0.00
08/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	227440	230575	227440	230575	0.00
08/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
08/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	61283	63575	61283	63575	0.00
08/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	20073	19150	20073	19150	0.00
08/05/2007	ILBI On 02-August-07			Index Future	281.8200	281.8780	281.8160	281.8780	0.00
08/05/2007	J153 On 31-August-10			jSwap	8.8000	8.7780	0.0390	0.0384	0.00
08/05/2007	J157 On 15-September-15			jSwap	8.3000	8.2820	0.0574	0.0586	0.00
08/05/2007	J186 On 21-December-26			jSwap	7.7700	7.7470	0.0276	0.0253	0.00
08/05/2007	J201 On 22-December-14			jSwap	8.3800	8.3620	0.0520	0.0508	0.00
08/05/2007	J203 On 15-September-17			jSwap	8.1900	8.1690	0.0480	0.0467	0.00
08/05/2007	J204 On 21-December-18			jSwap	8.1500	8.1250	0.0504	0.0484	0.00
08/05/2007	J207 On 15-January-20			jSwap	8.0800	8.0530	0.0066	0.0043	0.00
08/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
08/05/2007	JFRA On 07-February-08			jFra	9.0800	9.0790	0.0221	0.0221	0.00
08/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2680	0.0226	0.0226	0.00
08/05/2007	JFRA On 01-November-07			jFra	9.2000	9.1870	0.0241	0.0241	0.00
08/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19269	19303	19269	19303	0.00
08/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15426	15455	15426	15455	0.00
08/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4318	4313	4318	4313	0.00
08/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	5	5	5	5	0.00
08/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4497	4478	4497	4478	0.00
08/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	56	58	56	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
08/05/2007	JN02 On 07-February-08			jNote	8.6100	8.5890	0.1560	0.1556	0.00
08/05/2007	JN02 On 02-August-07			jNote	8.8700	8.8610	0.1617	0.1615	0.00
08/05/2007	JN02 On 01-November-07			jNote	8.7500	8.7300	0.1596	0.1593	0.00
08/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14068	13937	14068	13937	0.00
08/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	21137	21387	21137	21387	0.00
08/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6642	6633	6642	6633	0.00
08/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	13570	13726	13570	13726	0.00
08/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11718	11637	11718	11637	0.00
08/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	16374	16567	16374	16567	0.00
08/05/2007	JN05 On 07-February-08			jNote	8.2200	8.1940	0.3331	0.3322	0.00
08/05/2007	JN05 On 02-August-07			jNote	8.3800	8.3650	0.3380	0.3374	0.00
08/05/2007	JN05 On 01-November-07			jNote	8.3000	8.2810	0.3355	0.3348	0.00
08/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6118	5900	6118	5900	0.00
08/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	37726	38576	37726	38576	0.00
08/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	871	839	871	839	0.00
08/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35872	36538	35872	36538	0.00
08/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4251	4104	4251	4104	0.00
08/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	32464	33176	32464	33176	0.00
08/05/2007	JN10 On 07-February-08			jNote	7.9300	7.9070	0.5392	0.5381	0.00
08/05/2007	JN10 On 02-August-07			jNote	8.0500	8.0330	0.5447	0.5438	0.00
08/05/2007	JN10 On 01-November-07			jNote	7.9900	7.9720	0.5423	0.5414	0.00
08/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1004	930	1004	930	0.00
08/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	73686	75312	73686	75312	0.00
08/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	42	37	42	37	0.00
08/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64097	65500	64097	65500	0.00
08/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	400	367	400	367	0.00
08/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	68726	70179	68726	70179	0.00
08/05/2007	JROD On 31-May-07			jRod	8.7000	8.7040	0.0020	0.0020	0.00
08/05/2007	JROD On 29-June-07			jRod	8.8800	8.8800	0.0024	0.0024	0.00
08/05/2007	JROD On 31-July-07			jRod	9.1400	9.1460	0.0030	0.0030	0.00
08/05/2007	JROD On 31-August-07			jRod	9.0300	9.0310	0.0053	0.0053	0.00
08/05/2007	JROD On 28-September-07			jRod	9.1400	9.1480	0.0058	0.0058	0.00
08/05/2007	JROD On 31-October-07			jRod	9.2500	9.2670	0.0063	0.0064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2007	JROD On 30-November-07			jRod	9.1200	9.1370	0.0085	0.0085	0.00
08/05/2007	JROD On 31-December-07			jRod	9.2100	9.2230	0.0090	0.0091	0.00
08/05/2007	OTH1 On 02-August-07			Index Future	259.6700	260.0810	259.6650	260.0810	15.00
08/05/2007	R153 On 07-February-08			Bond Future	7.5900	7.5640	118.2146	118.2857	0.00
08/05/2007	R153 On 02-August-07			Bond Future	7.9000	7.8800	119.2850	119.3431	215.00
08/05/2007	R153 On 01-November-07			Bond Future	7.9000	7.6740	115.0270	115.6347	0.00
08/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	22411	22833	22411	22833	0.00
08/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	18570	18281	18570	18281	0.00
08/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	18718	19233	18718	19233	0.00
08/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1463	1397	1463	1397	0.00
08/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	14071	17137	14071	17137	0.00
08/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	18100	15089	18100	15089	0.00
08/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23759	24302	23759	24302	0.00
08/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	827	789	827	789	0.00
08/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25059	25608	25059	25608	0.00
08/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	713	681	713	681	0.00
08/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26371	26924	26371	26924	0.00
08/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	614	586	614	586	0.00
08/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31712	32278	31712	32278	0.00
08/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	332	317	332	317	0.00
08/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	17332	20801	17332	20801	0.00
08/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	14656	12048	14656	12048	0.00
08/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	21010	24869	21010	24869	0.00
08/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11681	9462	11681	9462	0.00
08/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	25724	26179	25724	26179	0.00
08/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	15803	15546	15803	15546	0.00
08/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	29297	29783	29297	29783	0.00
08/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13337	13111	13337	13111	0.00
08/05/2007	R157 On 07-February-08			Bond Future	7.3900	7.4250	140.5881	140.3091	477.00
08/05/2007	R157 On 02-August-07			Bond Future	7.5500	7.5300	140.8872	141.0338	5.00
08/05/2007	R157 On 01-November-07			Bond Future	7.4500	7.4200	137.4312	137.6179	0.00
08/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	28479	26984	28479	26984	0.00
08/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	20480	21774	20480	21774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	24576	25618	24576	25618	0.00
08/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	10037	9613	10037	9613	86.00
08/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	21058	22133	21058	22133	0.00
08/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	17191	16398	17191	16398	0.00
08/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	19978	18799	19978	18799	0.00
08/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	29449	31059	29449	31059	0.00
08/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	6776	7284	6776	7284	96.00
08/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	28979	28022	28979	28022	0.00
08/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	68467	69875	68467	69875	0.00
08/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1214	1157	1214	1157	0.00
08/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	81481	82917	81481	82917	0.00
08/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	639	610	639	610	0.00
08/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84751	86192	84751	86192	0.00
08/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	543	518	543	518	0.00
08/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	88008	89453	88008	89453	0.00
08/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	444	423	444	423	0.00
08/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	101057	102514	101057	102514	0.00
08/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	189	181	189	181	0.00
08/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	21058	22133	21058	22133	0.00
08/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	17191	16398	17191	16398	0.00
08/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	12933	13729	12933	13729	0.00
08/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	27093	26022	27093	26022	0.00
08/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	31655	32988	31655	32988	0.00
08/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	10071	9537	10071	9537	0.00
08/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	38770	36967	38770	36967	0.00
08/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	13595	14581	13595	14581	0.00
08/05/2007	R186 On 07-February-08			Bond Future	7.1600	7.1220	135.7809	136.2556	0.00
08/05/2007	R186 On 02-August-07			Bond Future	7.2400	7.2080	134.9529	135.4168	6.00
08/05/2007	R186 On 01-November-07			Bond Future	7.2000	7.1630	137.9247	138.4007	0.00
08/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	29646	32545	29646	32545	0.00
08/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	18076	16228	18076	16228	0.00
08/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	121934	126414	121934	126414	0.00
08/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1451	1292	1451	1292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	22480	25291	22480	25291	0.00
08/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	16086	14136	16086	14136	0.00
08/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	143209	147764	143209	147764	0.00
08/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	739	656	739	656	0.00
08/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	148494	153062	148494	153062	0.00
08/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	622	552	622	552	0.00
08/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	153739	158320	153739	158320	0.00
08/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	504	446	504	446	0.00
08/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	174532	179146	174532	179146	0.00
08/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	207	182	207	182	0.00
08/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	43426	47298	43426	47298	0.00
08/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5735	4846	5735	4846	0.00
08/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	9045	10614	9045	10614	0.00
08/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	35079	31888	35079	31888	0.00
08/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	50416	54182	50416	54182	0.00
08/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7811	6831	7811	6831	0.00
08/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	75381	79706	75381	79706	0.00
08/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2806	2385	2806	2385	0.00
08/05/2007	R196 On 07-February-08			Bond Future	7.8900	7.8610	106.6221	106.6551	0.00
08/05/2007	R196 On 02-August-07			Bond Future	8.1900	8.1600	106.9456	106.9897	0.00
08/05/2007	R196 On 01-November-07			Bond Future	8.0400	8.0110	104.2257	104.2643	0.00
08/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20258	20470	20258	20470	0.00
08/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16707	16589	16707	16589	0.00
08/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3771	4034	3771	4034	0.00
08/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2891	2713	2891	2713	0.00
08/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15791	16040	15791	16040	0.00
08/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13200	13062	13200	13062	0.00
08/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6059	6392	6059	6392	0.00
08/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1521	1413	1521	1413	0.00
08/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8883	9267	8883	9267	0.00
08/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	705	648	705	648	0.00
08/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17462	17724	17462	17724	0.00
08/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11769	11643	11769	11643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	19231	19504	19231	19504	0.00
08/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10448	10334	10448	10334	0.00
08/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21581	21799	21581	21799	0.00
08/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15547	15436	15547	15436	0.00
08/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	22951	23177	22951	23177	0.00
08/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14444	14339	14444	14339	0.00
08/05/2007	R201 On 07-February-08			Bond Future	7.4500	7.4190	108.1262	108.3030	0.00
08/05/2007	R201 On 02-August-07			Bond Future	7.5900	7.5700	107.5662	107.6822	0.00
08/05/2007	R201 On 01-November-07			Bond Future	7.5100	7.4790	110.0238	110.2054	0.00
08/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	20078	21065	20078	21065	0.00
08/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	17377	16596	17377	16596	0.00
08/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	52118	53229	52118	53229	0.00
08/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1008	959	1008	959	0.00
08/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	14977	15946	14977	15946	0.00
08/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	15600	14754	15600	14754	0.00
08/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	62445	63579	62445	63579	0.00
08/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	521	496	521	496	0.00
08/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	65044	66182	65044	66182	0.00
08/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	440	419	440	419	0.00
08/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	67647	68789	67647	68789	0.00
08/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	371	354	371	354	0.00
08/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78056	79207	78056	79207	0.00
08/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	186	178	186	178	0.00
08/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	22846	24072	22846	24072	0.00
08/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	9405	8815	9405	8815	0.00
08/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	9061	9764	9061	9764	0.00
08/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	23987	22874	23987	22874	0.00
08/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	27884	29069	27884	29069	0.00
08/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	11538	10954	11538	10954	0.00
08/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13757	14537	13757	14537	0.00
08/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	24925	23937	24925	23937	0.00
08/05/2007	R203 On 07-February-08			Bond Future	7.3600	7.3350	109.4200	109.6108	0.00
08/05/2007	R203 On 02-August-07			Bond Future	7.4700	7.4390	108.7399	108.9289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2007	R203 On 01-November-07			Bond Future	7.4100	7.3840	106.9661	107.1526	0.00
08/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	24093	25265	24093	25265	0.00
08/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	14414	13680	14414	13680	0.00
08/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	72605	74436	72605	74436	0.00
08/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	838	780	838	780	0.00
08/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	18247	19379	18247	19379	0.00
08/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	11821	11089	11821	11089	0.00
08/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85319	87178	85319	87178	0.00
08/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	429	399	429	399	0.00
08/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	88496	90360	88496	90360	0.00
08/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	361	336	361	336	0.00
08/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	91658	93527	91658	93527	0.00
08/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	293	272	293	272	0.00
08/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	104265	106146	104265	106146	0.00
08/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	120	111	120	111	0.00
08/05/2007	R204 On 07-February-08			Bond Future	7.3700	7.3390	105.8257	106.0315	0.00
08/05/2007	R204 On 02-August-07			Bond Future	7.4600	7.4360	105.0891	105.2917	0.00
08/05/2007	R204 On 01-November-07			Bond Future	7.4100	7.3860	107.4052	107.6057	0.00
08/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	23747	25024	23747	25024	0.00
08/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	13612	12831	13612	12831	0.00
08/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	78701	80624	78701	80624	0.00
08/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1927	1825	1927	1825	0.00
08/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	18490	19712	18490	19712	0.00
08/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	11739	10956	11739	10956	0.00
08/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	91718	93687	91718	93687	0.00
08/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1028	971	1028	971	0.00
08/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	94998	96976	94998	96976	0.00
08/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	871	823	871	823	0.00
08/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	98284	100268	98284	100268	0.00
08/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	735	694	735	694	0.00
08/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	111427	113432	111427	113432	0.00
08/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	362	341	362	341	0.00
08/05/2007	R206 On 07-February-08			Bond Future	7.4300	7.3990	100.9175	101.0455	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2007	R206 On 02-August-07			Bond Future	7.5700	7.5390	100.1297	100.2651	0.00
08/05/2007	R206 On 01-November-07			Bond Future	7.4900	7.4670	102.3413	102.4684	0.00
08/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	25987	26848	25987	26848	0.00
08/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10791	10373	10791	10373	0.00
08/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	15995	16930	15995	16930	0.00
08/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6823	6403	6823	6403	0.00
08/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	21222	22086	21222	22086	0.00
08/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8765	8358	8765	8358	0.00
08/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	24710	25836	24710	25836	0.00
08/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3242	3012	3242	3012	0.00
08/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	34911	36160	34911	36160	0.00
08/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1334	1228	1334	1228	0.00
08/05/2007	R207 On 07-February-08			Bond Future	7.3000	7.2740	100.1557	100.3601	0.00
08/05/2007	R207 On 02-August-07			Bond Future	7.4000	7.3690	99.2799	99.4876	0.00
08/05/2007	R207 On 01-November-07			Bond Future	7.3500	7.3190	101.4739	101.6803	0.00
08/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	26082	27455	26082	27455	0.00
08/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	10538	9867	10538	9867	0.00
08/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	83436	85491	83436	85491	0.00
08/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	249	226	249	226	0.00
08/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	20937	22321	20937	22321	0.00
08/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	8752	8073	8752	8073	0.00
08/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97311	99381	97311	99381	0.00
08/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	83	75	83	75	0.00
08/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	100755	102826	100755	102826	0.00
08/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	62	55	62	55	0.00
08/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	104185	106258	104185	106258	0.00
08/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	46	41	46	41	0.00
08/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117757	119833	117757	119833	0.00
08/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	13	11	13	11	0.00
08/05/2007	R209 On 07-February-08			Bond Future	6.8700	6.8700	94.6200	94.6200	0.00
08/05/2007	R209 On 02-August-07			Bond Future	6.9600	6.9300	93.4275	93.7731	314.00
08/05/2007	R209 On 01-November-07			Bond Future	6.9200	6.9000	92.4015	92.5752	0.00
08/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	24794	24822	24794	24822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	9867	9895	9867	9895	0.00
08/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	25031	27083	25031	27083	0.00
08/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	20456	19052	20456	19052	0.00
08/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	18225	19364	18225	19364	0.00
08/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	8483	7885	8483	7885	0.00
08/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	42143	44800	42143	44800	0.00
08/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	9780	8983	9780	8983	0.00
08/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	12774	14134	12774	14134	0.00
08/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	37404	35308	37404	35308	0.00
08/05/2007	TRT1 On 02-August-07			Index Future	260.1100	260.4250	260.1130	260.4250	500.00
09/05/2007	ALBI On 07-February-08			Index Future	276.1600	275.4440	276.1560	275.4440	0.00
09/05/2007	ALBI On 02-August-07			Index Future	263.4200	262.7430	263.4230	262.7430	0.00
09/05/2007	ALBI On 01-November-07			Index Future	269.4900	288.3170	269.4930	288.3170	0.00
09/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	222731	215820	222731	215820	0.00
09/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1171	1380	1171	1380	0.00
09/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	96019	89757	96019	89757	0.00
09/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	1789	2327	1789	2327	0.00
09/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	156570	343173	156570	343173	0.00
09/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	1640	3	1640	3	0.00
09/05/2007	CRD1 On 02-August-07			Index Future	112.2300	112.0670	112.2340	112.0670	10.00
09/05/2007	GOVI On 07-February-08			jGovi	275.9500	275.3810	275.9525	275.3810	30.00
09/05/2007	GOVI On 02-August-07			jGovi	263.7900	263.2440	263.7885	263.2440	195.00
09/05/2007	GOVI On 01-November-07			jGovi	269.6800	269.1210	269.6770	269.1210	59.00
09/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	120556	115902	120556	115902	0.00
09/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	11031	12092	11031	12092	0.00
09/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	232885	227440	232885	227440	0.00
09/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
09/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	65016	61283	65016	61283	0.00
09/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	18246	20073	18246	20073	0.00
09/05/2007	ILBI On 02-August-07			Index Future	281.7500	281.8160	281.7480	281.8160	0.00
09/05/2007	J153 On 31-August-10			jSwap	8.7700	8.7990	0.0381	0.0390	0.00
09/05/2007	J157 On 15-September-15			jSwap	8.2700	8.3010	0.0591	0.0574	0.00
09/05/2007	J186 On 21-December-26			jSwap	7.7400	7.7700	0.0248	0.0276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2007	J201 On 22-December-14			jSwap	8.3600	8.3830	0.0506	0.0520	0.00
09/05/2007	J203 On 15-September-17			jSwap	8.1600	8.1880	0.0462	0.0480	0.00
09/05/2007	J204 On 21-December-18			jSwap	8.1200	8.1510	0.0483	0.0504	0.00
09/05/2007	J207 On 15-January-20			jSwap	8.0500	8.0820	0.0043	0.0066	0.00
09/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
09/05/2007	JFRA On 07-February-08			jFra	9.0800	9.0770	0.0221	0.0221	0.00
09/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2700	0.0226	0.0226	0.00
09/05/2007	JFRA On 01-November-07			jFra	9.2000	9.1950	0.0241	0.0241	0.00
09/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19238	19269	19238	19269	0.00
09/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15394	15426	15394	15426	0.00
09/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4320	4318	4320	4318	0.00
09/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	5	5	5	5	0.00
09/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4504	4497	4504	4497	0.00
09/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	55	56	55	56	0.00
09/05/2007	JN02 On 07-February-08			jNote	8.5800	8.6100	0.1555	0.1560	0.00
09/05/2007	JN02 On 02-August-07			jNote	8.8600	8.8700	0.1615	0.1617	0.00
09/05/2007	JN02 On 01-November-07			jNote	8.7300	8.7450	0.1593	0.1596	0.00
09/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	13805	14068	13805	14068	0.00
09/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	21419	21137	21419	21137	0.00
09/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6532	6642	6532	6642	0.00
09/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	13606	13570	13606	13570	0.00
09/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11535	11718	11535	11718	0.00
09/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	16520	16374	16520	16374	0.00
09/05/2007	JN05 On 07-February-08			jNote	8.1900	8.2200	0.3320	0.3331	0.00
09/05/2007	JN05 On 02-August-07			jNote	8.3600	8.3820	0.3371	0.3380	0.00
09/05/2007	JN05 On 01-November-07			jNote	8.2800	8.3020	0.3346	0.3355	0.00
09/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	5796	6118	5796	6118	0.00
09/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	38723	37726	38723	37726	0.00
09/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	776	871	776	871	0.00
09/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	36803	35872	36803	35872	0.00
09/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	3998	4251	3998	4251	0.00
09/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	33319	32464	33319	32464	0.00
09/05/2007	JN10 On 07-February-08			jNote	7.9000	7.9310	0.5378	0.5392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2007	JN10 On 02-August-07			jNote	8.0200	8.0530	0.5434	0.5447	0.00
09/05/2007	JN10 On 01-November-07			jNote	7.9600	7.9930	0.5410	0.5423	0.00
09/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	889	1004	889	1004	0.00
09/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	75781	73686	75781	73686	0.00
09/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	31	42	31	42	0.00
09/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	66127	64097	66127	64097	0.00
09/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	340	400	340	400	0.00
09/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	70724	68726	70724	68726	0.00
09/05/2007	JROD On 31-May-07			jRod	8.7000	8.7010	0.0020	0.0020	0.00
09/05/2007	JROD On 29-June-07			jRod	8.8700	8.8760	0.0024	0.0024	0.00
09/05/2007	JROD On 31-July-07			jRod	9.1300	9.1420	0.0030	0.0030	0.00
09/05/2007	JROD On 31-August-07			jRod	9.0200	9.0270	0.0053	0.0053	0.00
09/05/2007	JROD On 28-September-07			jRod	9.1400	9.1400	0.0057	0.0058	0.00
09/05/2007	JROD On 31-October-07			jRod	9.2500	9.2540	0.0063	0.0063	0.00
09/05/2007	JROD On 30-November-07			jRod	9.1200	9.1240	0.0084	0.0085	0.00
09/05/2007	JROD On 31-December-07			jRod	9.2100	9.2080	0.0090	0.0090	0.00
09/05/2007	OTH1 On 02-August-07			Index Future	260.2600	259.6650	260.2570	259.6650	15.00
09/05/2007	R153 On 07-February-08			Bond Future	7.5100	7.5930	118.4306	118.2146	0.00
09/05/2007	R153 On 02-August-07			Bond Future	7.8600	7.9000	119.4012	119.2850	215.00
09/05/2007	R153 On 01-November-07			Bond Future	7.8000	7.9000	115.3088	115.0270	0.00
09/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	23555	22411	23555	22411	0.00
09/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	17554	18570	17554	18570	0.00
09/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19682	18718	19682	18718	0.00
09/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1265	1463	1265	1463	0.00
09/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	18830	17332	18830	17332	0.00
09/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	13336	14656	13336	14656	0.00
09/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	15381	14071	15381	14071	0.00
09/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	16592	18100	16592	18100	0.00
09/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24798	23759	24798	23759	0.00
09/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	703	827	703	827	0.00
09/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	26113	25059	26113	25059	0.00
09/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	604	713	604	713	0.00
09/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	27438	26371	27438	26371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	518	614	518	614	0.00
09/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32818	31712	32818	31712	0.00
09/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	276	332	276	332	0.00
09/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	22694	21010	22694	21010	0.00
09/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	10546	11681	10546	11681	0.00
09/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	26970	25724	26970	25724	0.00
09/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	14889	15803	14889	15803	0.00
09/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	30642	29297	30642	29297	0.00
09/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	12522	13337	12522	13337	0.00
09/05/2007	R157 On 07-February-08			Bond Future	7.4000	7.3850	140.5183	140.5881	477.00
09/05/2007	R157 On 02-August-07			Bond Future	7.5000	7.5500	141.2540	140.8872	5.00
09/05/2007	R157 On 01-November-07			Bond Future	7.4500	7.4460	137.4025	137.4312	0.00
09/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	28046	28479	28046	28479	0.00
09/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	20744	20480	20744	20480	0.00
09/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	26915	24576	26915	24576	0.00
09/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	8708	10037	8708	10037	86.00
09/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	20850	21058	20850	21058	0.00
09/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	17270	17191	17270	17191	0.00
09/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	19623	19978	19623	19978	0.00
09/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	29792	29449	29792	29449	0.00
09/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	7810	6776	7810	6776	96.00
09/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	26346	28979	26346	28979	0.00
09/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	71898	68467	71898	68467	0.00
09/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	978	1214	978	1214	0.00
09/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	85014	81481	85014	81481	0.00
09/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	505	639	505	639	0.00
09/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	88303	84751	88303	84751	0.00
09/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	427	543	427	543	0.00
09/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	91578	88008	91578	88008	0.00
09/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	347	444	347	444	0.00
09/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	104679	101057	104679	101057	0.00
09/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	144	189	144	189	0.00
09/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	20850	21058	20850	21058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	17270	17191	17270	17191	0.00
09/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	12769	12933	12769	12933	0.00
09/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	27216	27093	27216	27093	0.00
09/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	31411	31655	31411	31655	0.00
09/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	10115	10071	10115	10071	0.00
09/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	38264	38770	38264	38770	0.00
09/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	13787	13595	13787	13595	0.00
09/05/2007	R186 On 07-February-08			Bond Future	7.1000	7.1590	136.5390	135.7809	0.00
09/05/2007	R186 On 02-August-07			Bond Future	7.1900	7.2440	135.6496	134.9529	6.00
09/05/2007	R186 On 01-November-07			Bond Future	7.1400	7.2000	138.6591	137.9247	0.00
09/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	34240	29646	34240	29646	0.00
09/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	15089	18076	15089	18076	0.00
09/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	128578	121934	128578	121934	0.00
09/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1128	1451	1128	1451	0.00
09/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	26759	22480	26759	22480	0.00
09/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	13021	16086	13021	16086	0.00
09/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	149999	143209	149999	143209	0.00
09/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	562	739	562	739	0.00
09/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	155310	148494	155310	148494	0.00
09/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	471	622	471	622	0.00
09/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	160581	153739	160581	153739	0.00
09/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	378	504	378	504	0.00
09/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	181443	174532	181443	174532	0.00
09/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	150	207	150	207	0.00
09/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	49362	43426	49362	43426	0.00
09/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4327	5735	4327	5735	0.00
09/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	11409	9045	11409	9045	0.00
09/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	30099	35079	30099	35079	0.00
09/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	56405	50416	56405	50416	0.00
09/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6219	7811	6219	7811	0.00
09/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	82276	75381	82276	75381	0.00
09/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2120	2806	2120	2806	0.00
09/05/2007	R196 On 07-February-08			Bond Future	7.7500	7.8940	106.7642	106.6221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2007	R196 On 02-August-07			Bond Future	8.1100	8.1900	107.0632	106.9456	0.00
09/05/2007	R196 On 01-November-07			Bond Future	7.9300	8.0420	104.3618	104.2257	0.00
09/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	21000	20258	21000	20258	0.00
09/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16028	16707	16028	16707	0.00
09/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	4424	3771	4424	3771	0.00
09/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2368	2891	2368	2891	0.00
09/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	16490	15791	16490	15791	0.00
09/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12537	13200	12537	13200	0.00
09/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6906	6059	6906	6059	0.00
09/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1192	1521	1192	1521	0.00
09/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9880	8883	9880	8883	0.00
09/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	525	705	525	705	0.00
09/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	18208	17462	18208	17462	0.00
09/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11152	11769	11152	11769	0.00
09/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	20022	19231	20022	19231	0.00
09/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9878	10448	9878	10448	0.00
09/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	22353	21581	22353	21581	0.00
09/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	14898	15547	14898	15547	0.00
09/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	23754	22951	23754	22951	0.00
09/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	13825	14444	13825	14444	0.00
09/05/2007	R201 On 07-February-08			Bond Future	7.3800	7.4510	108.5301	108.1262	0.00
09/05/2007	R201 On 02-August-07			Bond Future	7.5300	7.5900	107.9145	107.5662	0.00
09/05/2007	R201 On 01-November-07			Bond Future	7.4500	7.5110	110.3703	110.0238	0.00
09/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	22260	20078	22260	20078	0.00
09/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	15520	17377	15520	17377	0.00
09/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	55373	52118	55373	52118	0.00
09/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	780	1008	780	1008	0.00
09/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	16730	14977	16730	14977	0.00
09/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	13889	15600	13889	15600	0.00
09/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	65801	62445	65801	62445	0.00
09/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	394	521	394	521	0.00
09/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	68418	65044	68418	65044	0.00
09/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	331	440	331	440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	71036	67647	71036	67647	0.00
09/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	278	371	278	371	0.00
09/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	81490	78056	81490	78056	0.00
09/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	136	186	136	186	0.00
09/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	25098	22846	25098	22846	0.00
09/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	8191	9405	8191	9405	0.00
09/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	10311	9061	10311	9061	0.00
09/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	21772	23987	21772	23987	0.00
09/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	30524	27884	30524	27884	0.00
09/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	10138	11538	10138	11538	0.00
09/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	15467	13757	15467	13757	0.00
09/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	22596	24925	22596	24925	0.00
09/05/2007	R203 On 07-February-08			Bond Future	7.3000	7.3620	109.8728	109.4200	0.00
09/05/2007	R203 On 02-August-07			Bond Future	7.4100	7.4650	109.1475	108.7399	0.00
09/05/2007	R203 On 01-November-07			Bond Future	7.3500	7.4100	107.3972	106.9661	0.00
09/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	26812	24093	26812	24093	0.00
09/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	12606	14414	12606	14414	0.00
09/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	76492	72605	76492	72605	0.00
09/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	650	838	650	838	0.00
09/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	20785	18247	20785	18247	0.00
09/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	10048	11821	10048	11821	0.00
09/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	89291	85319	89291	85319	0.00
09/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	326	429	326	429	0.00
09/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	92483	88496	92483	88496	0.00
09/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	273	361	273	361	0.00
09/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	95660	91658	95660	91658	0.00
09/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	219	293	219	293	0.00
09/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	108308	104265	108308	104265	0.00
09/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	87	120	87	120	0.00
09/05/2007	R204 On 07-February-08			Bond Future	7.3000	7.3660	106.3067	105.8257	0.00
09/05/2007	R204 On 02-August-07			Bond Future	7.4100	7.4620	105.5260	105.0891	0.00
09/05/2007	R204 On 01-November-07			Bond Future	7.3500	7.4120	107.8688	107.4052	0.00
09/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	26680	23747	26680	23747	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	11735	13612	11735	13612	0.00
09/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	82725	78701	82725	78701	0.00
09/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1582	1927	1582	1927	0.00
09/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	21244	18490	21244	18490	0.00
09/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	9857	11739	9857	11739	0.00
09/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	95885	91718	95885	91718	0.00
09/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	825	1028	825	1028	0.00
09/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	99192	94998	99192	94998	0.00
09/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	695	871	695	871	0.00
09/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	102501	98284	102501	98284	0.00
09/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	584	735	584	735	0.00
09/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	115715	111427	115715	111427	0.00
09/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	280	362	280	362	0.00
09/05/2007	R206 On 07-February-08			Bond Future	7.3600	7.4260	101.2496	100.9175	0.00
09/05/2007	R206 On 02-August-07			Bond Future	7.5100	7.5660	100.4260	100.1297	0.00
09/05/2007	R206 On 01-November-07			Bond Future	7.4300	7.4930	102.6594	102.3413	0.00
09/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	28145	25987	28145	25987	0.00
09/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	9629	10791	9629	10791	0.00
09/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	17888	15995	17888	15995	0.00
09/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	5752	6823	5752	6823	0.00
09/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	23287	21222	23287	21222	0.00
09/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	7648	8765	7648	8765	0.00
09/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	27060	24710	27060	24710	0.00
09/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	2628	3242	2628	3242	0.00
09/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	37575	34911	37575	34911	0.00
09/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1035	1334	1035	1334	0.00
09/05/2007	R207 On 07-February-08			Bond Future	7.2400	7.3000	100.6362	100.1557	0.00
09/05/2007	R207 On 02-August-07			Bond Future	7.3400	7.3950	99.7201	99.2799	0.00
09/05/2007	R207 On 01-November-07			Bond Future	7.2900	7.3450	101.9350	101.4739	0.00
09/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	29269	26082	29269	26082	0.00
09/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	8920	10538	8920	10538	0.00
09/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	87767	83436	87767	83436	0.00
09/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	177	249	177	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	23974	20937	23974	20937	0.00
09/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	7177	8752	7177	8752	0.00
09/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	101687	97311	101687	97311	0.00
09/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	56	83	56	83	0.00
09/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	105137	100755	105137	100755	0.00
09/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	41	62	41	62	0.00
09/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	108572	104185	108572	104185	0.00
09/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	30	46	30	46	0.00
09/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	122154	117757	122154	117757	0.00
09/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	8	13	8	13	0.00
09/05/2007	R209 On 07-February-08			Bond Future	6.8300	6.8700	95.0870	94.6200	0.00
09/05/2007	R209 On 02-August-07			Bond Future	6.9200	6.9600	93.8888	93.4275	314.00
09/05/2007	R209 On 01-November-07			Bond Future	6.8800	6.9150	92.8657	92.4015	0.00
09/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	27905	24794	27905	24794	0.00
09/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8307	9867	8307	9867	0.00
09/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	27484	25031	27484	25031	0.00
09/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	18296	20456	18296	20456	0.00
09/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	21224	18225	21224	18225	0.00
09/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6839	8483	6839	8483	0.00
09/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	45459	42143	45459	42143	0.00
09/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	8484	9780	8484	9780	0.00
09/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	14313	12774	14313	12774	0.00
09/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	34331	37404	34331	37404	0.00
09/05/2007	TRT1 On 02-August-07			Index Future	260.6500	260.1130	260.6510	260.1130	500.00
10/05/2007	ALBI On 07-February-08			Index Future	275.2300	276.1560	275.2250	276.1560	0.00
10/05/2007	ALBI On 02-August-07			Index Future	262.5100	263.4230	262.5120	263.4230	0.00
10/05/2007	ALBI On 01-November-07			Index Future	268.5700	269.4930	268.5720	269.4930	0.00
10/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	213666	222731	213666	222731	0.00
10/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1416	1171	1416	1171	0.00
10/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	87523	96019	87523	96019	0.00
10/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2403	1789	2403	1789	0.00
10/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	147766	156570	147766	156570	0.00
10/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	2046	1640	2046	1640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	CRD1 On 02-August-07			Index Future	111.9600	112.2340	111.9580	112.2340	10.00
10/05/2007	GOVI On 07-February-08			jGovi	275.1000	275.9525	275.1000	275.9525	30.00
10/05/2007	GOVI On 02-August-07			jGovi	262.9700	263.7885	262.9730	263.7885	195.00
10/05/2007	GOVI On 01-November-07			jGovi	268.8400	269.6770	268.8425	269.6770	59.00
10/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	113495	120556	113495	120556	0.00
10/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	12495	11031	12495	11031	0.00
10/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	224730	232885	224730	232885	0.00
10/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
10/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	59219	65016	59219	65016	0.00
10/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	20794	18246	20794	18246	0.00
10/05/2007	ILBI On 02-August-07			Index Future	281.5700	281.7480	281.5650	281.7480	0.00
10/05/2007	J153 On 31-August-10			jSwap	8.8300	8.7700	0.0400	0.0381	0.00
10/05/2007	J157 On 15-September-15			jSwap	8.3400	8.2740	0.0548	0.0591	0.00
10/05/2007	J186 On 21-December-26			jSwap	7.7700	7.7420	0.0276	0.0248	0.00
10/05/2007	J201 On 22-December-14			jSwap	8.4200	8.3580	0.0543	0.0506	0.00
10/05/2007	J203 On 15-September-17			jSwap	8.2200	8.1610	0.0501	0.0462	0.00
10/05/2007	J204 On 21-December-18			jSwap	8.1800	8.1230	0.0525	0.0483	0.00
10/05/2007	J207 On 15-January-20			jSwap	8.1100	8.0530	0.0088	0.0043	0.00
10/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
10/05/2007	JFRA On 07-February-08			jFra	9.1100	9.0780	0.0222	0.0221	0.00
10/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2710	0.0226	0.0226	0.00
10/05/2007	JFRA On 01-November-07			jFra	9.2200	9.1980	0.0242	0.0241	0.00
10/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19255	19238	19255	19238	0.00
10/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15320	15394	15320	15394	0.00
10/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4327	4320	4327	4320	0.00
10/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	4	5	4	5	0.00
10/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4560	4504	4560	4504	0.00
10/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	51	55	51	55	0.00
10/05/2007	JN02 On 07-February-08			jNote	8.6500	8.5800	0.1567	0.1555	0.00
10/05/2007	JN02 On 02-August-07			jNote	8.9100	8.8620	0.1623	0.1615	0.00
10/05/2007	JN02 On 01-November-07			jNote	8.7900	8.7270	0.1603	0.1593	0.00
10/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14342	13805	14342	13805	0.00
10/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	20629	21419	20629	21419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6788	6532	6788	6532	0.00
10/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	13058	13606	13058	13606	0.00
10/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11965	11535	11965	11535	0.00
10/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	15889	16520	15889	16520	0.00
10/05/2007	JN05 On 07-February-08			jNote	8.2600	8.1880	0.3345	0.3320	0.00
10/05/2007	JN05 On 02-August-07			jNote	8.4200	8.3570	0.3392	0.3371	0.00
10/05/2007	JN05 On 01-November-07			jNote	8.3400	8.2750	0.3369	0.3346	0.00
10/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6485	5796	6485	5796	0.00
10/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	36321	38723	36321	38723	0.00
10/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	952	776	952	776	0.00
10/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34392	36803	34392	36803	0.00
10/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4559	3998	4559	3998	0.00
10/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	31050	33319	31050	33319	0.00
10/05/2007	JN10 On 07-February-08			jNote	7.9600	7.9000	0.5404	0.5378	0.00
10/05/2007	JN10 On 02-August-07			jNote	8.0800	8.0240	0.5459	0.5434	0.00
10/05/2007	JN10 On 01-November-07			jNote	8.0300	7.9640	0.5436	0.5410	0.00
10/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1104	889	1104	889	0.00
10/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	71561	75781	71561	75781	0.00
10/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	49	31	49	31	0.00
10/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	61910	66127	61910	66127	0.00
10/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	453	340	453	340	0.00
10/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	66499	70724	66499	70724	0.00
10/05/2007	JROD On 31-May-07			jRod	8.6900	8.6960	0.0020	0.0020	0.00
10/05/2007	JROD On 29-June-07			jRod	8.8600	8.8660	0.0023	0.0024	0.00
10/05/2007	JROD On 31-July-07			jRod	9.1300	9.1300	0.0030	0.0030	0.00
10/05/2007	JROD On 31-August-07			jRod	9.0200	9.0210	0.0053	0.0053	0.00
10/05/2007	JROD On 28-September-07			jRod	9.1300	9.1350	0.0057	0.0057	0.00
10/05/2007	JROD On 31-October-07			jRod	9.2400	9.2500	0.0063	0.0063	0.00
10/05/2007	JROD On 30-November-07			jRod	9.1200	9.1220	0.0084	0.0084	0.00
10/05/2007	JROD On 31-December-07			jRod	9.2000	9.2050	0.0090	0.0090	0.00
10/05/2007	OTH1 On 02-August-07			Index Future	259.3600	260.2570	259.3610	260.2570	15.00
10/05/2007	R153 On 07-February-08			Bond Future	7.6200	7.5050	118.1607	118.4306	0.00
10/05/2007	R153 On 02-August-07			Bond Future	7.9200	7.8600	119.2269	119.4012	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	R153 On 01-November-07			Bond Future	7.8600	7.7950	115.1476	115.3088	0.00
10/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	22047	23555	22047	23555	0.00
10/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	18746	17554	18746	17554	0.00
10/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	18181	19682	18181	19682	0.00
10/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1506	1265	1506	1265	0.00
10/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	14551	15381	14551	15381	0.00
10/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	17374	16592	17374	16592	0.00
10/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	17893	18830	17893	18830	0.00
10/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	14011	13336	14011	13336	0.00
10/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23199	24798	23199	24798	0.00
10/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	847	703	847	703	0.00
10/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	24495	26113	24495	26113	0.00
10/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	730	604	730	604	0.00
10/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	25804	27438	25804	27438	0.00
10/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	628	518	628	518	0.00
10/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31136	32818	31136	32818	0.00
10/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	337	276	337	276	0.00
10/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	21653	22694	21653	22694	0.00
10/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11117	10546	11117	10546	0.00
10/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	25337	26970	25337	26970	0.00
10/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	15954	14889	15954	14889	0.00
10/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	28887	30642	28887	30642	0.00
10/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13466	12522	13466	12522	0.00
10/05/2007	R157 On 07-February-08			Bond Future	7.4500	7.3950	140.1352	140.5183	477.00
10/05/2007	R157 On 02-August-07			Bond Future	7.5600	7.5000	140.8140	141.2540	5.00
10/05/2007	R157 On 01-November-07			Bond Future	7.5100	7.4500	136.9730	137.4025	0.00
10/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	25918	28046	25918	28046	0.00
10/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	22447	20744	22447	20744	0.00
10/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	6417	7810	6417	7810	96.00
10/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	29353	26346	29353	26346	0.00
10/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	18568	20850	18568	20850	0.00
10/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	19282	17270	19282	17270	0.00
10/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	23927	26915	23927	26915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	10120	8708	10120	8708	86.00
10/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	17933	19623	17933	19623	0.00
10/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	31932	29792	31932	29792	0.00
10/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	67716	71898	67716	71898	0.00
10/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1195	978	1195	978	0.00
10/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	80733	85014	80733	85014	0.00
10/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	623	505	623	505	0.00
10/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84004	88303	84004	88303	0.00
10/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	528	427	528	427	0.00
10/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	87262	91578	87262	91578	0.00
10/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	430	347	430	347	0.00
10/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	100317	104679	100317	104679	0.00
10/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	181	144	181	144	0.00
10/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	18568	20850	18568	20850	0.00
10/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	19282	17270	19282	17270	0.00
10/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	11125	12769	11125	12769	0.00
10/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	29867	27216	29867	27216	0.00
10/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	28511	31411	28511	31411	0.00
10/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	11510	10115	11510	10115	0.00
10/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	35717	38264	35717	38264	0.00
10/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	15071	13787	15071	13787	0.00
10/05/2007	R186 On 07-February-08			Bond Future	7.1600	7.1000	135.7681	136.5390	0.00
10/05/2007	R186 On 02-August-07			Bond Future	7.2500	7.1900	134.9272	135.6496	6.00
10/05/2007	R186 On 01-November-07			Bond Future	7.2000	7.1430	137.9118	138.6591	0.00
10/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	29487	34240	29487	34240	0.00
10/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	18045	15089	18045	15089	0.00
10/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	121605	128578	121605	128578	0.00
10/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1379	1128	1379	1128	0.00
10/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	22301	26759	22301	26759	0.00
10/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	16035	13021	16035	13021	0.00
10/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	142906	149999	142906	149999	0.00
10/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	694	562	694	562	0.00
10/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	148197	155310	148197	155310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	582	471	582	471	0.00
10/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	153448	160581	153448	160581	0.00
10/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	469	378	469	378	0.00
10/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	174258	181443	174258	181443	0.00
10/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	189	150	189	150	0.00
10/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	43246	49362	43246	49362	0.00
10/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5684	4327	5684	4327	0.00
10/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	8911	11409	8911	11409	0.00
10/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	35074	30099	35074	30099	0.00
10/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	50252	56405	50252	56405	0.00
10/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7775	6219	7775	6219	0.00
10/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	75228	82276	75228	82276	0.00
10/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2781	2120	2781	2120	0.00
10/05/2007	R196 On 07-February-08			Bond Future	7.9100	7.7520	106.6061	106.7642	0.00
10/05/2007	R196 On 02-August-07			Bond Future	8.2100	8.1100	106.9207	107.0632	0.00
10/05/2007	R196 On 01-November-07			Bond Future	8.0600	7.9330	104.2057	104.3618	0.00
10/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20105	21000	20105	21000	0.00
10/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16714	16028	16714	16028	0.00
10/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3598	4424	3598	4424	0.00
10/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2967	2368	2967	2368	0.00
10/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15603	16490	15603	16490	0.00
10/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13211	12537	13211	12537	0.00
10/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5850	6906	5850	6906	0.00
10/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1561	1192	1561	1192	0.00
10/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8650	9880	8650	9880	0.00
10/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	721	525	721	525	0.00
10/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17268	18208	17268	18208	0.00
10/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11774	11152	11774	11152	0.00
10/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	19031	20022	19031	20022	0.00
10/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10448	9878	10448	9878	0.00
10/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21425	22353	21425	22353	0.00
10/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15551	14898	15551	14898	0.00
10/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	22793	23754	22793	23754	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14445	13825	14445	13825	0.00
10/05/2007	R201 On 07-February-08			Bond Future	7.4500	7.3780	108.1151	108.5301	0.00
10/05/2007	R201 On 02-August-07			Bond Future	7.5900	7.5300	107.5662	107.9145	0.00
10/05/2007	R201 On 01-November-07			Bond Future	7.5100	7.4500	110.0295	110.3703	0.00
10/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	19951	22260	19951	22260	0.00
10/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	17361	15520	17361	15520	0.00
10/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	52066	55373	52066	55373	0.00
10/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	956	780	956	780	0.00
10/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	14918	16730	14918	16730	0.00
10/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	15486	13889	15486	13889	0.00
10/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	62412	65801	62412	65801	0.00
10/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	488	394	488	394	0.00
10/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	65015	68418	65015	68418	0.00
10/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	411	331	411	331	0.00
10/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	67621	71036	67621	71036	0.00
10/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	346	278	346	278	0.00
10/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78041	81490	78041	81490	0.00
10/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	171	136	171	136	0.00
10/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	22802	25098	22802	25098	0.00
10/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	9304	8191	9304	8191	0.00
10/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	9000	10311	9000	10311	0.00
10/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	23869	21772	23869	21772	0.00
10/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	27749	30524	27749	30524	0.00
10/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	11513	10138	11513	10138	0.00
10/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13645	15467	13645	15467	0.00
10/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	24923	22596	24923	22596	0.00
10/05/2007	R203 On 07-February-08			Bond Future	7.3700	7.2980	109.3354	109.8728	0.00
10/05/2007	R203 On 02-August-07			Bond Future	7.4800	7.4090	108.6456	109.1475	0.00
10/05/2007	R203 On 01-November-07			Bond Future	7.4200	7.3500	106.8729	107.3972	0.00
10/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	23529	26812	23529	26812	0.00
10/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	14697	12606	14697	12606	0.00
10/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71655	76492	71655	76492	0.00
10/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	832	650	832	650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	17632	20785	17632	20785	0.00
10/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	12138	10048	12138	10048	0.00
10/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	84368	89291	84368	89291	0.00
10/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	421	326	421	326	0.00
10/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	87546	92483	87546	92483	0.00
10/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	354	273	354	273	0.00
10/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	90708	95660	90708	95660	0.00
10/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	286	219	286	219	0.00
10/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	103318	108308	103318	108308	0.00
10/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	116	87	116	87	0.00
10/05/2007	R204 On 07-February-08			Bond Future	7.3800	7.3030	105.7344	106.3067	0.00
10/05/2007	R204 On 02-August-07			Bond Future	7.4800	7.4060	104.9881	105.5260	0.00
10/05/2007	R204 On 01-November-07			Bond Future	7.4200	7.3520	107.3128	107.8688	0.00
10/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	23142	26680	23142	26680	0.00
10/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	13920	11735	13920	11735	0.00
10/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	77672	82725	77672	82725	0.00
10/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1910	1582	1910	1582	0.00
10/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	17877	21244	17877	21244	0.00
10/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	12050	9857	12050	9857	0.00
10/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	90690	95885	90690	95885	0.00
10/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1011	825	1011	825	0.00
10/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	93972	99192	93972	99192	0.00
10/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	855	695	855	695	0.00
10/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	97258	102501	97258	102501	0.00
10/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	720	584	720	584	0.00
10/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	110406	115715	110406	115715	0.00
10/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	351	280	351	280	0.00
10/05/2007	R206 On 07-February-08			Bond Future	7.4300	7.3560	100.8844	101.2496	0.00
10/05/2007	R206 On 02-August-07			Bond Future	7.5700	7.5070	100.0896	100.4260	0.00
10/05/2007	R206 On 01-November-07			Bond Future	7.5000	7.4280	102.3022	102.6594	0.00
10/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	25714	28145	25714	28145	0.00
10/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10850	9629	10850	9629	0.00
10/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	15621	17888	15621	17888	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6849	5752	6849	5752	0.00
10/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	20896	23287	20896	23287	0.00
10/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8829	7648	8829	7648	0.00
10/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	24302	27060	24302	27060	0.00
10/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3234	2628	3234	2628	0.00
10/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	34494	37575	34494	37575	0.00
10/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1318	1035	1318	1035	0.00
10/05/2007	R207 On 07-February-08			Bond Future	7.3200	7.2390	100.0223	100.6362	0.00
10/05/2007	R207 On 02-August-07			Bond Future	7.4100	7.3400	99.1364	99.7201	0.00
10/05/2007	R207 On 01-November-07			Bond Future	7.3600	7.2870	101.3314	101.9350	0.00
10/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	25165	29269	25165	29269	0.00
10/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	10955	8920	10955	8920	0.00
10/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	82005	87767	82005	87767	0.00
10/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	254	177	254	177	0.00
10/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	19957	23974	19957	23974	0.00
10/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	9197	7177	9197	7177	0.00
10/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	95877	101687	95877	101687	0.00
10/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	83	56	83	56	0.00
10/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	99320	105137	99320	105137	0.00
10/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	62	41	62	41	0.00
10/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	102750	108572	102750	108572	0.00
10/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	46	30	46	30	0.00
10/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	116321	122154	116321	122154	0.00
10/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	13	8	13	8	0.00
10/05/2007	R209 On 07-February-08			Bond Future	6.8700	6.8300	94.6200	95.0870	0.00
10/05/2007	R209 On 02-August-07			Bond Future	6.9600	6.9200	93.4275	93.8888	314.00
10/05/2007	R209 On 01-November-07			Bond Future	6.9200	6.8750	92.4015	92.8657	0.00
10/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	24739	27905	24739	27905	0.00
10/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	9812	8307	9812	8307	0.00
10/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	24767	27484	24767	27484	0.00
10/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	20191	18296	20191	18296	0.00
10/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	18156	21224	18156	21224	0.00
10/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	8413	6839	8413	6839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	41922	45459	41922	45459	0.00
10/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	9560	8484	9560	8484	0.00
10/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	12529	14313	12529	14313	0.00
10/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	37159	34331	37159	34331	0.00
10/05/2007	TRT1 On 02-August-07			Index Future	259.8400	260.6510	259.8440	260.6510	500.00
11/05/2007	ALBI On 07-February-08			Index Future	275.6400	275.2250	275.6360	275.2250	0.00
11/05/2007	ALBI On 02-August-07			Index Future	262.9100	262.5120	262.9060	262.5120	0.00
11/05/2007	ALBI On 01-November-07			Index Future	268.9700	268.5720	268.9700	268.5720	0.00
11/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	217642	213666	217642	213666	0.00
11/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1282	1416	1282	1416	0.00
11/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	91103	87523	91103	87523	0.00
11/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2043	2403	2043	2403	0.00
11/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	151523	147766	151523	147766	0.00
11/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	1823	2046	1823	2046	0.00
11/05/2007	CRD1 On 02-August-07			Index Future	112.0900	111.9580	112.0940	111.9580	10.00
11/05/2007	GOVI On 07-February-08			jGovi	275.5900	275.1000	275.5925	275.1000	30.00
11/05/2007	GOVI On 02-August-07			jGovi	263.4400	262.9730	263.4425	262.9730	195.00
11/05/2007	GOVI On 01-November-07			jGovi	269.3200	268.8425	269.3220	268.8425	59.00
11/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	117466	113495	117466	113495	0.00
11/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	11541	12495	11541	12495	0.00
11/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	229425	224730	229425	224730	0.00
11/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
11/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	62370	59219	62370	59219	0.00
11/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	19150	20794	19150	20794	0.00
11/05/2007	ILBI On 02-August-07			Index Future	280.7000	281.5650	280.6990	281.5650	0.00
11/05/2007	J153 On 31-August-10			jSwap	8.8300	8.8320	0.0398	0.0400	0.00
11/05/2007	J157 On 15-September-15			jSwap	8.3400	8.3420	0.0551	0.0548	0.00
11/05/2007	J186 On 21-December-26			jSwap	7.8000	7.7700	0.0307	0.0276	0.00
11/05/2007	J201 On 22-December-14			jSwap	8.4200	8.4230	0.0541	0.0543	0.00
11/05/2007	J203 On 15-September-17			jSwap	8.2100	8.2190	0.0498	0.0501	0.00
11/05/2007	J204 On 21-December-18			jSwap	8.1700	8.1800	0.0521	0.0525	0.00
11/05/2007	J207 On 15-January-20			jSwap	8.1100	8.1090	0.0085	0.0088	0.00
11/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	JFRA On 07-February-08			jFra	9.1300	9.1140	0.0223	0.0222	0.00
11/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2740	0.0226	0.0226	0.00
11/05/2007	JFRA On 01-November-07			jFra	9.2200	9.2210	0.0242	0.0242	0.00
11/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19246	19255	19246	19255	0.00
11/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15268	15320	15268	15320	0.00
11/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4308	4327	4308	4327	0.00
11/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	4	4	4	4	0.00
11/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4565	4560	4565	4560	0.00
11/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	50	51	50	51	0.00
11/05/2007	JN02 On 07-February-08			jNote	8.6500	8.6530	0.1567	0.1567	0.00
11/05/2007	JN02 On 02-August-07			jNote	8.9100	8.9060	0.1624	0.1623	0.00
11/05/2007	JN02 On 01-November-07			jNote	8.7900	8.7850	0.1603	0.1603	0.00
11/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14295	14342	14295	14342	0.00
11/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	20618	20629	20618	20629	0.00
11/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6790	6788	6790	6788	0.00
11/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	12914	13058	12914	13058	0.00
11/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11966	11965	11966	11965	0.00
11/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	15799	15889	15799	15889	0.00
11/05/2007	JN05 On 07-February-08			jNote	8.2600	8.2630	0.3344	0.3345	0.00
11/05/2007	JN05 On 02-August-07			jNote	8.4200	8.4200	0.3393	0.3392	0.00
11/05/2007	JN05 On 01-November-07			jNote	8.3500	8.3440	0.3369	0.3369	0.00
11/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6441	6485	6441	6485	0.00
11/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	36355	36321	36355	36321	0.00
11/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	940	952	940	952	0.00
11/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34257	34392	34257	34392	0.00
11/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4539	4559	4539	4559	0.00
11/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	30986	31050	30986	31050	0.00
11/05/2007	JN10 On 07-February-08			jNote	7.9600	7.9620	0.5402	0.5404	0.00
11/05/2007	JN10 On 02-August-07			jNote	8.0800	8.0840	0.5457	0.5459	0.00
11/05/2007	JN10 On 01-November-07			jNote	8.0200	8.0250	0.5433	0.5436	0.00
11/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1075	1104	1075	1104	0.00
11/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	71884	71561	71884	71561	0.00
11/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	45	49	45	49	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62254	61910	62254	61910	0.00
11/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	435	453	435	453	0.00
11/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	66830	66499	66830	66499	0.00
11/05/2007	JROD On 31-May-07			jRod	8.6900	8.6930	0.0024	0.0020	0.00
11/05/2007	JROD On 29-June-07			jRod	8.8500	8.8610	0.0027	0.0023	0.00
11/05/2007	JROD On 31-July-07			jRod	9.1100	9.1250	0.0034	0.0030	0.00
11/05/2007	JROD On 31-August-07			jRod	9.0100	9.0190	0.0057	0.0053	0.00
11/05/2007	JROD On 28-September-07			jRod	9.1300	9.1320	0.0061	0.0057	0.00
11/05/2007	JROD On 31-October-07			jRod	9.2400	9.2440	0.0067	0.0063	0.00
11/05/2007	JROD On 30-November-07			jRod	9.1200	9.1160	0.0088	0.0084	0.00
11/05/2007	JROD On 31-December-07			jRod	9.2000	9.1980	0.0094	0.0090	0.00
11/05/2007	OTH1 On 02-August-07			Index Future	259.9500	259.3610	259.9490	259.3610	15.00
11/05/2007	R153 On 07-February-08			Bond Future	7.5900	7.6150	118.2170	118.1607	0.00
11/05/2007	R153 On 02-August-07			Bond Future	7.9000	7.9200	119.2850	119.2269	215.00
11/05/2007	R153 On 01-November-07			Bond Future	7.8400	7.8550	115.2013	115.1476	0.00
11/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	22312	22047	22312	22047	0.00
11/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	18447	18746	18447	18746	0.00
11/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	18644	18181	18644	18181	0.00
11/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1389	1506	1389	1506	0.00
11/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	14764	14551	14764	14551	0.00
11/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	17050	17374	17050	17374	0.00
11/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	18142	17893	18142	17893	0.00
11/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	13723	14011	13723	14011	0.00
11/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23705	23199	23705	23199	0.00
11/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	773	847	773	847	0.00
11/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25010	24495	25010	24495	0.00
11/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	664	730	664	730	0.00
11/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26327	25804	26327	25804	0.00
11/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	570	628	570	628	0.00
11/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31682	31136	31682	31136	0.00
11/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	302	337	302	337	0.00
11/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	21939	21653	21939	21653	0.00
11/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	10866	11117	10866	11117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	25629	25337	25629	25337	0.00
11/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	15683	15954	15683	15954	0.00
11/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	29206	28887	29206	28887	0.00
11/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	13222	13466	13222	13466	0.00
11/05/2007	R157 On 07-February-08			Bond Future	7.4300	7.4500	140.3091	140.1352	477.00
11/05/2007	R157 On 02-August-07			Bond Future	7.5300	7.5600	141.0338	140.8140	5.00
11/05/2007	R157 On 01-November-07			Bond Future	7.4800	7.5100	137.1875	136.9730	0.00
11/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	26808	25918	26808	25918	0.00
11/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	21598	22447	21598	22447	0.00
11/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	25266	23927	25266	23927	0.00
11/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	9261	10120	9261	10120	86.00
11/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	19607	18568	19607	18568	0.00
11/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	18176	19282	18176	19282	0.00
11/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	6972	6417	6972	6417	96.00
11/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	27710	29353	27710	29353	0.00
11/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	18625	17933	18625	17933	0.00
11/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	30885	31932	30885	31932	0.00
11/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	69755	67716	69755	67716	0.00
11/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1037	1195	1037	1195	0.00
11/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	82840	80733	82840	80733	0.00
11/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	533	623	533	623	0.00
11/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	86124	84004	86124	84004	0.00
11/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	450	528	450	528	0.00
11/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	89394	87262	89394	87262	0.00
11/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	365	430	365	430	0.00
11/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	102484	100317	102484	100317	0.00
11/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	151	181	151	181	0.00
11/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	19607	18568	19607	18568	0.00
11/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	18176	19282	18176	19282	0.00
11/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	11850	11125	11850	11125	0.00
11/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	28448	29867	28448	29867	0.00
11/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	29868	28511	29868	28511	0.00
11/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	10721	11510	10721	11510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	36803	35717	36803	35717	0.00
11/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	14417	15071	14417	15071	0.00
11/05/2007	R186 On 07-February-08			Bond Future	7.1100	7.1600	136.4487	135.7681	0.00
11/05/2007	R186 On 02-August-07			Bond Future	7.2000	7.2460	135.5719	134.9272	6.00
11/05/2007	R186 On 01-November-07			Bond Future	7.1500	7.2010	138.5686	137.9118	0.00
11/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	33587	29487	33587	29487	0.00
11/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	15339	18045	15339	18045	0.00
11/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	127758	121605	127758	121605	0.00
11/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1084	1379	1084	1379	0.00
11/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	26097	22301	26097	22301	0.00
11/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	13264	16035	13264	16035	0.00
11/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	149194	142906	149194	142906	0.00
11/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	534	694	534	694	0.00
11/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	154508	148197	154508	148197	0.00
11/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	446	582	446	582	0.00
11/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	159783	153448	159783	153448	0.00
11/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	357	469	357	469	0.00
11/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	180656	174258	180656	174258	0.00
11/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	140	189	140	189	0.00
11/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	48540	43246	48540	43246	0.00
11/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4410	5684	4410	5684	0.00
11/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	10989	8911	10989	8911	0.00
11/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	30584	35074	30584	35074	0.00
11/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	55615	50252	55615	50252	0.00
11/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6332	7775	6332	7775	0.00
11/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	81412	75228	81412	75228	0.00
11/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2159	2781	2159	2781	0.00
11/05/2007	R196 On 07-February-08			Bond Future	7.8800	7.9100	106.6341	106.6061	0.00
11/05/2007	R196 On 02-August-07			Bond Future	8.1900	8.2070	106.9530	106.9207	0.00
11/05/2007	R196 On 01-November-07			Bond Future	8.0300	8.0580	104.2356	104.2057	0.00
11/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20223	20105	20223	20105	0.00
11/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16552	16714	16552	16714	0.00
11/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3753	3598	3753	3598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2799	2967	2799	2967	0.00
11/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15722	15603	15722	15603	0.00
11/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13031	13211	13031	13211	0.00
11/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6062	5850	6062	5850	0.00
11/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1450	1561	1450	1561	0.00
11/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8910	8650	8910	8650	0.00
11/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	658	721	658	721	0.00
11/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17398	17268	17398	17268	0.00
11/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11604	11774	11604	11774	0.00
11/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	19172	19031	19172	19031	0.00
11/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10289	10448	10289	10448	0.00
11/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21548	21425	21548	21425	0.00
11/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15395	15551	15395	15551	0.00
11/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	22922	22793	22922	22793	0.00
11/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14295	14445	14295	14445	0.00
11/05/2007	R201 On 07-February-08			Bond Future	7.4300	7.4530	108.2366	108.1151	0.00
11/05/2007	R201 On 02-August-07			Bond Future	7.5600	7.5900	107.7402	107.5662	0.00
11/05/2007	R201 On 01-November-07			Bond Future	7.4800	7.5100	110.1997	110.0295	0.00
11/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	20568	19951	20568	19951	0.00
11/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	16763	17361	16763	17361	0.00
11/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	53679	52066	53679	52066	0.00
11/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	829	956	829	956	0.00
11/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	15743	14918	15743	14918	0.00
11/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	14608	15486	14608	15486	0.00
11/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	64080	62412	64080	62412	0.00
11/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	417	488	417	488	0.00
11/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	66693	65015	66693	65015	0.00
11/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	350	411	350	411	0.00
11/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	69308	67621	69308	67621	0.00
11/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	293	346	293	346	0.00
11/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	79753	78041	79753	78041	0.00
11/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	143	171	143	171	0.00
11/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	23876	22802	23876	22802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	8675	9304	8675	9304	0.00
11/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	9578	9000	9578	9000	0.00
11/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	22745	23869	22745	23869	0.00
11/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	28507	27749	28507	27749	0.00
11/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	11056	11513	11056	11513	0.00
11/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	14120	13645	14120	13645	0.00
11/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	24183	24923	24183	24923	0.00
11/05/2007	R203 On 07-February-08			Bond Future	7.3500	7.3740	109.4836	109.3354	0.00
11/05/2007	R203 On 02-August-07			Bond Future	7.4600	7.4780	108.7908	108.6456	0.00
11/05/2007	R203 On 01-November-07			Bond Future	7.4000	7.4230	107.0163	106.8729	0.00
11/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	24368	23529	24368	23529	0.00
11/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	14055	14697	14055	14697	0.00
11/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	73020	71655	73020	71655	0.00
11/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	745	832	745	832	0.00
11/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	18413	17632	18413	17632	0.00
11/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	11486	12138	11486	12138	0.00
11/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	85771	84368	85771	84368	0.00
11/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	373	421	373	421	0.00
11/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	88955	87546	88955	87546	0.00
11/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	312	354	312	354	0.00
11/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	92125	90708	92125	90708	0.00
11/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	251	286	251	286	0.00
11/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	104754	103318	104754	103318	0.00
11/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	100	116	100	116	0.00
11/05/2007	R204 On 07-February-08			Bond Future	7.3600	7.3780	105.8943	105.7344	0.00
11/05/2007	R204 On 02-August-07			Bond Future	7.4600	7.4750	105.1436	104.9881	0.00
11/05/2007	R204 On 01-November-07			Bond Future	7.4000	7.4240	107.4668	107.3128	0.00
11/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	24061	23142	24061	23142	0.00
11/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	13241	13920	13241	13920	0.00
11/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	79069	77672	79069	77672	0.00
11/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1751	1910	1751	1910	0.00
11/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	18725	17877	18725	17877	0.00
11/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	11357	12050	11357	12050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	92151	90690	92151	90690	0.00
11/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	916	1011	916	1011	0.00
11/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	95445	93972	95445	93972	0.00
11/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	772	855	772	855	0.00
11/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	98742	97258	98742	97258	0.00
11/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	649	720	649	720	0.00
11/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	111922	110406	111922	110406	0.00
11/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	312	351	312	351	0.00
11/05/2007	R206 On 07-February-08			Bond Future	7.4100	7.4330	100.9839	100.8844	0.00
11/05/2007	R206 On 02-August-07			Bond Future	7.5500	7.5740	100.1899	100.0896	0.00
11/05/2007	R206 On 01-November-07			Bond Future	7.4800	7.5010	102.4048	102.3022	0.00
11/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	26327	25714	26327	25714	0.00
11/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10469	10850	10469	10850	0.00
11/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	16204	15621	16204	15621	0.00
11/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6430	6849	6430	6849	0.00
11/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	21521	20896	21521	20896	0.00
11/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8429	8829	8429	8829	0.00
11/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	25055	24302	25055	24302	0.00
11/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	2984	3234	2984	3234	0.00
11/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	35371	34494	35371	34494	0.00
11/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1192	1318	1192	1318	0.00
11/05/2007	R207 On 07-February-08			Bond Future	7.2900	7.3170	100.2264	100.0223	0.00
11/05/2007	R207 On 02-August-07			Bond Future	7.3900	7.4130	99.3437	99.1364	0.00
11/05/2007	R207 On 01-November-07			Bond Future	7.3400	7.3630	101.5374	101.3314	0.00
11/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	26456	25165	26456	25165	0.00
11/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	10205	10955	10205	10955	0.00
11/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	84037	82005	84037	82005	0.00
11/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	211	254	211	254	0.00
11/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	21235	19957	21235	19957	0.00
11/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	8416	9197	8416	9197	0.00
11/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	97935	95877	97935	95877	0.00
11/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	67	83	67	83	0.00
11/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	101381	99320	101381	99320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	50	62	50	62	0.00
11/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	104814	102750	104814	102750	0.00
11/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	36	46	36	46	0.00
11/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	118392	116321	118392	116321	0.00
11/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	10	13	10	13	0.00
11/05/2007	R209 On 07-February-08			Bond Future	6.8300	6.8700	95.0870	94.6200	0.00
11/05/2007	R209 On 02-August-07			Bond Future	6.9200	6.9600	93.8888	93.4275	314.00
11/05/2007	R209 On 01-November-07			Bond Future	6.8800	6.9150	92.8657	92.4015	0.00
11/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	27852	24739	27852	24739	0.00
11/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8254	9812	8254	9812	0.00
11/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	27220	24767	27220	24767	0.00
11/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	18032	20191	18032	20191	0.00
11/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	21158	18156	21158	18156	0.00
11/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	6774	8413	6774	8413	0.00
11/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	45248	41922	45248	41922	0.00
11/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	8274	9560	8274	9560	0.00
11/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	14057	12529	14057	12529	0.00
11/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	34076	37159	34076	37159	0.00
11/05/2007	TRT1 On 02-August-07			Index Future	260.3100	259.8440	260.3110	259.8440	500.00
14/05/2007	ALBI On 07-February-08			Index Future	275.9800	275.6360	275.9810	275.6360	0.00
14/05/2007	ALBI On 02-August-07			Index Future	263.2400	262.9060	263.2390	262.9060	0.00
14/05/2007	ALBI On 01-November-07			Index Future	269.3200	268.9700	269.3150	268.9700	0.00
14/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	220961	217642	220961	217642	0.00
14/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1151	1282	1151	1282	0.00
14/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	94060	91103	94060	91103	0.00
14/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	1670	2043	1670	2043	0.00
14/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	154744	151523	154744	151523	0.00
14/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	1594	1823	1594	1823	0.00
14/05/2007	CRD1 On 02-August-07			Index Future	112.1900	112.0940	112.1900	112.0940	10.00
14/05/2007	GOVI On 07-February-08			jGovi	275.8400	275.5925	275.8440	275.5925	30.00
14/05/2007	GOVI On 02-August-07			jGovi	263.6800	263.4425	263.6830	263.4425	195.00
14/05/2007	GOVI On 01-November-07			jGovi	269.5700	269.3220	269.5670	269.3220	59.00
14/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	119378	117466	119378	117466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	10938	11541	10938	11541	0.00
14/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	231830	229425	231830	229425	0.00
14/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
14/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	63781	62370	63781	62370	0.00
14/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	18111	19150	18111	19150	0.00
14/05/2007	ILBI On 02-August-07			Index Future	280.6300	280.6990	280.6290	280.6990	0.00
14/05/2007	J153 On 31-August-10			jSwap	8.7900	8.8270	0.0389	0.0398	0.00
14/05/2007	J157 On 15-September-15			jSwap	8.3000	8.3380	0.0578	0.0551	0.00
14/05/2007	J186 On 21-December-26			jSwap	7.7600	7.8010	0.0270	0.0307	0.00
14/05/2007	J201 On 22-December-14			jSwap	8.3800	8.4190	0.0519	0.0541	0.00
14/05/2007	J203 On 15-September-17			jSwap	8.1800	8.2140	0.0474	0.0498	0.00
14/05/2007	J204 On 21-December-18			jSwap	8.1400	8.1740	0.0498	0.0521	0.00
14/05/2007	J207 On 15-January-20			jSwap	8.0800	8.1050	0.0061	0.0085	0.00
14/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
14/05/2007	JFRA On 07-February-08			jFra	9.1200	9.1320	0.0222	0.0223	0.00
14/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2660	0.0226	0.0226	0.00
14/05/2007	JFRA On 01-November-07			jFra	9.2100	9.2230	0.0241	0.0242	0.00
14/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19138	19246	19138	19246	0.00
14/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15186	15268	15186	15268	0.00
14/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4317	4308	4317	4308	0.00
14/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	4	4	4	4	0.00
14/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4540	4565	4540	4565	0.00
14/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	49	50	49	50	0.00
14/05/2007	JN02 On 07-February-08			jNote	8.6200	8.6510	0.1561	0.1567	0.00
14/05/2007	JN02 On 02-August-07			jNote	8.9000	8.9140	0.1621	0.1624	0.00
14/05/2007	JN02 On 01-November-07			jNote	8.7600	8.7900	0.1599	0.1603	0.00
14/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	13935	14295	13935	14295	0.00
14/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	20875	20618	20875	20618	0.00
14/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6486	6790	6486	6790	0.00
14/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	12957	12914	12957	12914	0.00
14/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11636	11966	11636	11966	0.00
14/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	15944	15799	15944	15799	0.00
14/05/2007	JN05 On 07-February-08			jNote	8.2200	8.2610	0.3329	0.3344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2007	JN05 On 02-August-07			jNote	8.3800	8.4230	0.3379	0.3393	0.00
14/05/2007	JN05 On 01-November-07			jNote	8.3000	8.3450	0.3354	0.3369	0.00
14/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	5923	6441	5923	6441	0.00
14/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	37733	36355	37733	36355	0.00
14/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	742	940	742	940	0.00
14/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	35820	34257	35820	34257	0.00
14/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4061	4539	4061	4539	0.00
14/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	32352	30986	32352	30986	0.00
14/05/2007	JN10 On 07-February-08			jNote	7.9200	7.9570	0.5385	0.5402	0.00
14/05/2007	JN10 On 02-August-07			jNote	8.0400	8.0790	0.5441	0.5457	0.00
14/05/2007	JN10 On 01-November-07			jNote	7.9800	8.0200	0.5417	0.5433	0.00
14/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	908	1075	908	1075	0.00
14/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	74498	71884	74498	71884	0.00
14/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	27	45	27	45	0.00
14/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	64841	62254	64841	62254	0.00
14/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	341	435	341	435	0.00
14/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	69431	66830	69431	66830	0.00
14/05/2007	JROD On 31-May-07			jRod	8.6800	8.6880	0.0019	0.0024	0.00
14/05/2007	JROD On 29-June-07			jRod	8.8300	8.8490	0.0023	0.0027	0.00
14/05/2007	JROD On 31-July-07			jRod	9.0900	9.1080	0.0029	0.0034	0.00
14/05/2007	JROD On 31-August-07			jRod	9.0000	9.0110	0.0052	0.0057	0.00
14/05/2007	JROD On 28-September-07			jRod	9.1200	9.1250	0.0057	0.0061	0.00
14/05/2007	JROD On 31-October-07			jRod	9.2300	9.2400	0.0062	0.0067	0.00
14/05/2007	JROD On 30-November-07			jRod	9.1100	9.1160	0.0084	0.0088	0.00
14/05/2007	JROD On 31-December-07			jRod	9.1900	9.2000	0.0089	0.0094	0.00
14/05/2007	OTH1 On 02-August-07			Index Future	260.2300	259.9490	260.2280	259.9490	15.00
14/05/2007	R153 On 07-February-08			Bond Future	7.5700	7.5920	118.2808	118.2170	0.00
14/05/2007	R153 On 02-August-07			Bond Future	7.8800	7.9000	119.3431	119.2850	215.00
14/05/2007	R153 On 01-November-07			Bond Future	7.8200	7.8350	115.2550	115.2013	0.00
14/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	22546	22312	22546	22312	0.00
14/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	18043	18447	18043	18447	0.00
14/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	19067	18644	19067	18644	0.00
14/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1231	1389	1231	1389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	14888	14764	14888	14764	0.00
14/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	16637	17050	16637	17050	0.00
14/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	18304	18142	18304	18142	0.00
14/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	13347	13723	13347	13723	0.00
14/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	24183	23705	24183	23705	0.00
14/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	670	773	670	773	0.00
14/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	25499	25010	25499	25010	0.00
14/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	572	664	572	664	0.00
14/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	26826	26327	26826	26327	0.00
14/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	488	570	488	570	0.00
14/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	32214	31682	32214	31682	0.00
14/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	253	302	253	302	0.00
14/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	22141	21939	22141	21939	0.00
14/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	10531	10866	10531	10866	0.00
14/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	25895	25629	25895	25629	0.00
14/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	15311	15683	15311	15683	0.00
14/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	29505	29206	29505	29206	0.00
14/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	12883	13222	12883	13222	0.00
14/05/2007	R157 On 07-February-08			Bond Future	7.4100	7.4250	140.4136	140.3091	477.00
14/05/2007	R157 On 02-August-07			Bond Future	7.5200	7.5300	141.1438	141.0338	5.00
14/05/2007	R157 On 01-November-07			Bond Future	7.4700	7.4800	137.2949	137.1875	0.00
14/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	27246	26808	27246	26808	0.00
14/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	20991	21598	20991	21598	0.00
14/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	25731	25266	25731	25266	0.00
14/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	8626	9261	8626	9261	86.00
14/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	20006	19607	20006	19607	0.00
14/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	17501	18176	17501	18176	0.00
14/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	7064	6972	7064	6972	96.00
14/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	26701	27710	26701	27710	0.00
14/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	18945	18625	18945	18625	0.00
14/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	30160	30885	30160	30885	0.00
14/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	70713	69755	70713	69755	0.00
14/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	895	1037	895	1037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	83856	82840	83856	82840	0.00
14/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	449	533	449	533	0.00
14/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	87151	86124	87151	86124	0.00
14/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	376	450	376	450	0.00
14/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	90433	89394	90433	89394	0.00
14/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	303	365	303	365	0.00
14/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	103554	102484	103554	102484	0.00
14/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	121	151	121	151	0.00
14/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	20006	19607	20006	19607	0.00
14/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	17501	18176	17501	18176	0.00
14/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	12097	11850	12097	11850	0.00
14/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	27620	28448	27620	28448	0.00
14/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	30438	29868	30438	29868	0.00
14/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	10217	10721	10217	10721	0.00
14/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	37366	36803	37366	36803	0.00
14/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	13936	14417	13936	14417	0.00
14/05/2007	R186 On 07-February-08			Bond Future	7.0900	7.1070	136.6423	136.4487	0.00
14/05/2007	R186 On 02-August-07			Bond Future	7.1800	7.1960	135.7663	135.5719	6.00
14/05/2007	R186 On 01-November-07			Bond Future	7.1300	7.1500	138.7756	138.5686	0.00
14/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	34698	33587	34698	33587	0.00
14/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	14514	15339	14514	15339	0.00
14/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	129534	127758	129534	127758	0.00
14/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	917	1084	917	1084	0.00
14/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	27226	26097	27226	26097	0.00
14/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	12323	13264	12323	13264	0.00
14/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	151044	149194	151044	149194	0.00
14/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	440	534	440	534	0.00
14/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	156371	154508	156371	154508	0.00
14/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	365	446	365	446	0.00
14/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	161660	159783	161660	159783	0.00
14/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	290	357	290	357	0.00
14/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	182569	180656	182569	180656	0.00
14/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	109	140	109	140	0.00

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14/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	50170	48540	50170	48540	0.00
14/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	3970	4410	3970	4410	0.00
14/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	11571	10989	11571	10989	0.00
14/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	29096	30584	29096	30584	0.00
14/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	57103	55615	57103	55615	0.00
14/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	5884	6332	5884	6332	0.00
14/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	83153	81412	83153	81412	0.00
14/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	1964	2159	1964	2159	0.00
14/05/2007	R196 On 07-February-08			Bond Future	7.8400	7.8820	106.6761	106.6341	0.00
14/05/2007	R196 On 02-August-07			Bond Future	8.1600	8.1850	106.9897	106.9530	0.00
14/05/2007	R196 On 01-November-07			Bond Future	8.0000	8.0340	104.2793	104.2356	0.00
14/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20350	20223	20350	20223	0.00
14/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16258	16552	16258	16552	0.00
14/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3899	3753	3899	3753	0.00
14/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2578	2799	2578	2799	0.00
14/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15834	15722	15834	15722	0.00
14/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12706	13031	12706	13031	0.00
14/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	6279	6062	6279	6062	0.00
14/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1299	1450	1299	1450	0.00
14/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	9189	8910	9189	8910	0.00
14/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	570	658	570	658	0.00
14/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17526	17398	17526	17398	0.00
14/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11296	11604	11296	11604	0.00
14/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	19318	19172	19318	19172	0.00
14/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9998	10289	9998	10289	0.00
14/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21685	21548	21685	21548	0.00
14/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15111	15395	15111	15395	0.00
14/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	23069	22922	23069	22922	0.00
14/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14022	14295	14022	14295	0.00
14/05/2007	R201 On 07-February-08			Bond Future	7.4200	7.4310	108.3251	108.2366	0.00
14/05/2007	R201 On 02-August-07			Bond Future	7.5500	7.5600	107.8273	107.7402	0.00
14/05/2007	R201 On 01-November-07			Bond Future	7.4700	7.4800	110.2850	110.1997	0.00
14/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	20948	20568	20948	20568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	16258	16763	16258	16763	0.00
14/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	54436	53679	54436	53679	0.00
14/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	715	829	715	829	0.00
14/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	16058	15743	16058	15743	0.00
14/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	14070	14608	14070	14608	0.00
14/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	64885	64080	64885	64080	0.00
14/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	351	417	351	417	0.00
14/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	67507	66693	67507	66693	0.00
14/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	292	350	292	350	0.00
14/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	70130	69308	70130	69308	0.00
14/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	243	293	243	293	0.00
14/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	80597	79753	80597	79753	0.00
14/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	116	143	116	143	0.00
14/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	24325	23876	24325	23876	0.00
14/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	8272	8675	8272	8675	0.00
14/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	9773	9578	9773	9578	0.00
14/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	22088	22745	22088	22745	0.00
14/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	28995	28507	28995	28507	0.00
14/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	10659	11056	10659	11056	0.00
14/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	14396	14120	14396	14120	0.00
14/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	23575	24183	23575	24183	0.00
14/05/2007	R203 On 07-February-08			Bond Future	7.3400	7.3530	109.5966	109.4836	0.00
14/05/2007	R203 On 02-August-07			Bond Future	7.4400	7.4580	108.8998	108.7908	0.00
14/05/2007	R203 On 01-November-07			Bond Future	7.3900	7.4030	107.1311	107.0163	0.00
14/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	24945	24368	24945	24368	0.00
14/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	13502	14055	13502	14055	0.00
14/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	74000	73020	74000	73020	0.00
14/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	635	745	635	745	0.00
14/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	18963	18413	18963	18413	0.00
14/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	10888	11486	10888	11486	0.00
14/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	86799	85771	86799	85771	0.00
14/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	310	373	310	373	0.00
14/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	89991	88955	89991	88955	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	258	312	258	312	0.00
14/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	93169	92125	93169	92125	0.00
14/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	206	251	206	251	0.00
14/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	105823	104754	105823	104754	0.00
14/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	79	100	79	100	0.00
14/05/2007	R204 On 07-February-08			Bond Future	7.3400	7.3570	106.0163	105.8943	0.00
14/05/2007	R204 On 02-August-07			Bond Future	7.4400	7.4550	105.2605	105.1436	0.00
14/05/2007	R204 On 01-November-07			Bond Future	7.3900	7.4040	107.5903	107.4668	0.00
14/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	24705	24061	24705	24061	0.00
14/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	12665	13241	12665	13241	0.00
14/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	80029	79069	80029	79069	0.00
14/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1542	1751	1542	1751	0.00
14/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	19331	18725	19331	18725	0.00
14/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	10730	11357	10730	11357	0.00
14/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	93192	92151	93192	92151	0.00
14/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	788	916	788	916	0.00
14/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	96501	95445	96501	95445	0.00
14/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	660	772	660	772	0.00
14/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	99813	98742	99813	98742	0.00
14/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	551	649	551	649	0.00
14/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	113037	111922	113037	111922	0.00
14/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	258	312	258	312	0.00
14/05/2007	R206 On 07-February-08			Bond Future	7.4000	7.4120	101.0644	100.9839	0.00
14/05/2007	R206 On 02-August-07			Bond Future	7.5400	7.5540	100.2601	100.1899	0.00
14/05/2007	R206 On 01-November-07			Bond Future	7.4600	7.4800	102.4831	102.4048	0.00
14/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	26766	26327	26766	26327	0.00
14/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10102	10469	10102	10469	0.00
14/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	16484	16204	16484	16204	0.00
14/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6007	6430	6007	6430	0.00
14/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	21922	21521	21922	21521	0.00
14/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8047	8429	8047	8429	0.00
14/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	25489	25055	25489	25055	0.00
14/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	2716	2984	2716	2984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	35931	35371	35931	35371	0.00
14/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1049	1192	1049	1192	0.00
14/05/2007	R207 On 07-February-08			Bond Future	7.2800	7.2910	100.3050	100.2264	0.00
14/05/2007	R207 On 02-August-07			Bond Future	7.3800	7.3870	99.4157	99.3437	0.00
14/05/2007	R207 On 01-November-07			Bond Future	7.3300	7.3370	101.6167	101.5374	0.00
14/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	26886	26456	26886	26456	0.00
14/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	9849	10205	9849	10205	0.00
14/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	84720	84037	84720	84037	0.00
14/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	176	211	176	211	0.00
14/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	21643	21235	21643	21235	0.00
14/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	8030	8416	8030	8416	0.00
14/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	98640	97935	98640	97935	0.00
14/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	54	67	54	67	0.00
14/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	102090	101381	102090	101381	0.00
14/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	39	50	39	50	0.00
14/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	105525	104814	105525	104814	0.00
14/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	28	36	28	36	0.00
14/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	119109	118392	119109	118392	0.00
14/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	7	10	7	10	0.00
14/05/2007	R209 On 07-February-08			Bond Future	6.8100	6.8300	95.3219	95.0870	0.00
14/05/2007	R209 On 02-August-07			Bond Future	6.9000	6.9200	94.1207	93.8888	314.00
14/05/2007	R209 On 01-November-07			Bond Future	6.8600	6.8750	93.0992	92.8657	0.00
14/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	29426	27852	29426	27852	0.00
14/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	7479	8254	7479	8254	0.00
14/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	28178	27220	28178	27220	0.00
14/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	16671	18032	16671	18032	0.00
14/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	22681	21158	22681	21158	0.00
14/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	5962	6774	5962	6774	0.00
14/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	46712	45248	46712	45248	0.00
14/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	7417	8274	7417	8274	0.00
14/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	14548	14057	14548	14057	0.00
14/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	32247	34076	32247	34076	0.00
14/05/2007	TRT1 On 02-August-07			Index Future	260.5500	260.3110	260.5490	260.3110	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
15/05/2007	ALBI On 07-February-08			Index Future	275.5600	275.9810	275.5580	275.9810	0.00
15/05/2007	ALBI On 02-August-07			Index Future	262.8400	263.2390	262.8390	263.2390	0.00
15/05/2007	ALBI On 01-November-07			Index Future	268.9000	269.3150	268.9010	269.3150	0.00
15/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	216828	220961	216828	220961	0.00
15/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1248	1151	1248	1151	0.00
15/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	90273	94060	90273	94060	0.00
15/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	1883	1670	1883	1670	0.00
15/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	150761	154744	150761	154744	0.00
15/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	1751	1594	1751	1594	0.00
15/05/2007	CRD1 On 02-August-07			Index Future	112.0400	112.1900	112.0400	112.1900	10.00
15/05/2007	GOVI On 07-February-08			jGovi	275.4100	275.8440	275.4115	275.8440	30.00
15/05/2007	GOVI On 02-August-07			jGovi	263.2700	263.6830	263.2685	263.6830	198.00
15/05/2007	GOVI On 01-November-07			jGovi	269.1400	269.5670	269.1435	269.5670	59.00
15/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	115749	119378	115749	119378	0.00
15/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	11634	10938	11634	10938	0.00
15/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	227685	231830	227685	231830	0.00
15/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
15/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	60767	63781	60767	63781	0.00
15/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	19332	18111	19332	18111	0.00
15/05/2007	ILBI On 02-August-07			Index Future	280.5700	280.6290	280.5650	280.6290	0.00
15/05/2007	J153 On 31-August-10			jSwap	8.8200	8.7940	0.0397	0.0389	0.00
15/05/2007	J157 On 15-September-15			jSwap	8.3300	8.2960	0.0557	0.0578	0.00
15/05/2007	J186 On 21-December-26			jSwap	7.7800	7.7640	0.0289	0.0270	0.00
15/05/2007	J201 On 22-December-14			jSwap	8.4100	8.3800	0.0537	0.0519	0.00
15/05/2007	J203 On 15-September-17			jSwap	8.2100	8.1780	0.0497	0.0474	0.00
15/05/2007	J204 On 21-December-18			jSwap	8.1700	8.1430	0.0518	0.0498	0.00
15/05/2007	J207 On 15-January-20			jSwap	8.1000	8.0750	0.0081	0.0061	0.00
15/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
15/05/2007	JFRA On 07-February-08			jFra	9.1200	9.1210	0.0222	0.0222	0.00
15/05/2007	JFRA On 02-August-07			jFra	9.2600	9.2700	0.0226	0.0226	0.00
15/05/2007	JFRA On 01-November-07			jFra	9.2200	9.2140	0.0241	0.0241	0.00
15/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19107	19138	19107	19138	0.00
15/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15153	15186	15153	15186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4297	4317	4297	4317	0.00
15/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	3	4	3	4	0.00
15/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4542	4540	4542	4540	0.00
15/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	48	49	48	49	0.00
15/05/2007	JN02 On 07-February-08			jNote	8.6500	8.6170	0.1566	0.1561	0.00
15/05/2007	JN02 On 02-August-07			jNote	8.9100	8.8950	0.1623	0.1621	0.00
15/05/2007	JN02 On 01-November-07			jNote	8.7900	8.7640	0.1603	0.1599	0.00
15/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14145	13935	14145	13935	0.00
15/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	20522	20875	20522	20875	0.00
15/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6529	6486	6529	6486	0.00
15/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	12745	12957	12745	12957	0.00
15/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11767	11636	11767	11636	0.00
15/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	15691	15944	15691	15944	0.00
15/05/2007	JN05 On 07-February-08			jNote	8.2500	8.2150	0.3341	0.3329	0.00
15/05/2007	JN05 On 02-August-07			jNote	8.4100	8.3800	0.3389	0.3379	0.00
15/05/2007	JN05 On 01-November-07			jNote	8.3300	8.3000	0.3366	0.3354	0.00
15/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6241	5923	6241	5923	0.00
15/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	36567	37733	36567	37733	0.00
15/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	816	742	816	742	0.00
15/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34583	35820	34583	35820	0.00
15/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4321	4061	4321	4061	0.00
15/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	31219	32352	31219	32352	0.00
15/05/2007	JN10 On 07-February-08			jNote	7.9500	7.9180	0.5401	0.5385	0.00
15/05/2007	JN10 On 02-August-07			jNote	8.0800	8.0420	0.5456	0.5441	0.00
15/05/2007	JN10 On 01-November-07			jNote	8.0200	7.9820	0.5433	0.5417	0.00
15/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1027	908	1027	908	0.00
15/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	72052	74498	72052	74498	0.00
15/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	35	27	35	27	0.00
15/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	62391	64841	62391	64841	0.00
15/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	400	341	400	341	0.00
15/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	67012	69431	67012	69431	0.00
15/05/2007	JROD On 31-May-07			jRod	8.6800	8.6800	0.0019	0.0019	0.00
15/05/2007	JROD On 29-June-07			jRod	8.8300	8.8320	0.0023	0.0023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2007	JROD On 31-July-07			jRod	9.0800	9.0890	0.0029	0.0029	0.00
15/05/2007	JROD On 31-August-07			jRod	9.0000	9.0020	0.0052	0.0052	0.00
15/05/2007	JROD On 28-September-07			jRod	9.1100	9.1170	0.0056	0.0057	0.00
15/05/2007	JROD On 31-October-07			jRod	9.2300	9.2320	0.0062	0.0062	0.00
15/05/2007	JROD On 30-November-07			jRod	9.1100	9.1090	0.0083	0.0084	0.00
15/05/2007	JROD On 31-December-07			jRod	9.1900	9.1920	0.0089	0.0089	0.00
15/05/2007	OTH1 On 02-August-07			Index Future	259.8800	260.2280	259.8800	260.2280	15.00
15/05/2007	R153 On 07-February-08			Bond Future	7.7600	7.5660	117.8183	118.2808	0.00
15/05/2007	R153 On 02-August-07			Bond Future	7.9100	7.8800	119.2559	119.3431	215.00
15/05/2007	R153 On 01-November-07			Bond Future	7.8500	7.8150	115.1611	115.2550	0.00
15/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	20077	22546	20077	22546	0.00
15/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	20199	18043	20199	18043	0.00
15/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	18299	19067	18299	19067	0.00
15/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1335	1231	1335	1231	0.00
15/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	14387	14888	14387	14888	0.00
15/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	17075	16637	17075	16637	0.00
15/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	17739	18304	17739	18304	0.00
15/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	13723	13347	13723	13347	0.00
15/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	23371	24183	23371	24183	0.00
15/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	729	670	729	670	0.00
15/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	24679	25499	24679	25499	0.00
15/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	623	572	623	572	0.00
15/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	25998	26826	25998	26826	0.00
15/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	531	488	531	488	0.00
15/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	31365	32214	31365	32214	0.00
15/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	276	253	276	253	0.00
15/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	21516	22141	21516	22141	0.00
15/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	10845	10531	10845	10531	0.00
15/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	23205	25895	23205	25895	0.00
15/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17246	15311	17246	15311	0.00
15/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	26601	29505	26601	29505	0.00
15/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	14604	12883	14604	12883	0.00
15/05/2007	R157 On 07-February-08			Bond Future	7.4500	7.4100	140.1699	140.4136	477.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2007	R157 On 02-August-07			Bond Future	7.5600	7.5150	140.8506	141.1438	5.00
15/05/2007	R157 On 01-November-07			Bond Future	7.5100	7.4650	137.0087	137.2949	0.00
15/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	25881	27246	25881	27246	0.00
15/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	22063	20991	22063	20991	0.00
15/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	23706	25731	23706	25731	0.00
15/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	9532	8626	9532	8626	86.00
15/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	18475	20006	18475	20006	0.00
15/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	18832	17501	18832	17501	0.00
15/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	6136	7064	6136	7064	96.00
15/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	28706	26701	28706	26701	0.00
15/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	17860	18945	17860	18945	0.00
15/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	31512	30160	31512	30160	0.00
15/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	67904	70713	67904	70713	0.00
15/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1017	895	1017	895	0.00
15/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	80988	83856	80988	83856	0.00
15/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	513	449	513	449	0.00
15/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	84273	87151	84273	87151	0.00
15/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	430	376	430	376	0.00
15/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	87545	90433	87545	90433	0.00
15/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	347	303	347	303	0.00
15/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	100641	103554	100641	103554	0.00
15/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	140	121	140	121	0.00
15/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	18475	20006	18475	20006	0.00
15/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	18832	17501	18832	17501	0.00
15/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	10997	12097	10997	12097	0.00
15/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	29383	27620	29383	27620	0.00
15/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	28490	30438	28490	30438	0.00
15/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	11132	10217	11132	10217	0.00
15/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	35734	37366	35734	37366	0.00
15/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	14740	13936	14740	13936	0.00
15/05/2007	R186 On 07-February-08			Bond Future	7.1200	7.0920	136.2427	136.6423	0.00
15/05/2007	R186 On 02-August-07			Bond Future	7.2100	7.1810	135.3651	135.7663	6.00
15/05/2007	R186 On 01-November-07			Bond Future	7.1700	7.1340	138.3620	138.7756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	32136	34698	32136	34698	0.00
15/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	15948	14514	15948	14514	0.00
15/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	125620	129534	125620	129534	0.00
15/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1015	917	1015	917	0.00
15/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	24634	27226	24634	27226	0.00
15/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	13867	12323	13867	12323	0.00
15/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	147080	151044	147080	151044	0.00
15/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	488	440	488	440	0.00
15/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	152399	156371	152399	156371	0.00
15/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	405	365	405	365	0.00
15/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	157680	161660	157680	161660	0.00
15/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	322	290	322	290	0.00
15/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	178570	182569	178570	182569	0.00
15/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	122	109	122	109	0.00
15/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	46692	50170	46692	50170	0.00
15/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4628	3970	4628	3970	0.00
15/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	10085	11571	10085	11571	0.00
15/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	31745	29096	31745	29096	0.00
15/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	53837	57103	53837	57103	0.00
15/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	6614	5884	6614	5884	0.00
15/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	79455	83153	79455	83153	0.00
15/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2262	1964	2262	1964	0.00
15/05/2007	R196 On 07-February-08			Bond Future	7.8800	7.8400	106.6341	106.6761	0.00
15/05/2007	R196 On 02-August-07			Bond Future	8.2000	8.1600	106.9368	106.9897	0.00
15/05/2007	R196 On 01-November-07			Bond Future	8.0400	7.9990	104.2306	104.2793	0.00
15/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	20088	20350	20088	20350	0.00
15/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16417	16258	16417	16258	0.00
15/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3586	3899	3586	3899	0.00
15/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2794	2578	2794	2578	0.00
15/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15530	15834	15530	15834	0.00
15/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12889	12706	12889	12706	0.00
15/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5879	6279	5879	6279	0.00
15/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1429	1299	1429	1299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8726	9189	8726	9189	0.00
15/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	636	570	636	570	0.00
15/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17206	17526	17206	17526	0.00
15/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11462	11296	11462	11296	0.00
15/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	18982	19318	18982	19318	0.00
15/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10149	9998	10149	9998	0.00
15/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21415	21685	21415	21685	0.00
15/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15261	15111	15261	15111	0.00
15/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	22790	23069	22790	23069	0.00
15/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14163	14022	14163	14022	0.00
15/05/2007	R201 On 07-February-08			Bond Future	7.4200	7.4150	108.2975	108.3251	0.00
15/05/2007	R201 On 02-August-07			Bond Future	7.5900	7.5450	107.5952	107.8273	0.00
15/05/2007	R201 On 01-November-07			Bond Future	7.5100	7.4650	110.0578	110.2850	0.00
15/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	20762	20948	20762	20948	0.00
15/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	16348	16258	16348	16258	0.00
15/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	52215	54436	52215	54436	0.00
15/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	815	715	815	715	0.00
15/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	14842	16058	14842	16058	0.00
15/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	15126	14070	15126	14070	0.00
15/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	62615	64885	62615	64885	0.00
15/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	402	351	402	351	0.00
15/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	65229	67507	65229	67507	0.00
15/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	335	292	335	292	0.00
15/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	67844	70130	67844	70130	0.00
15/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	279	243	279	243	0.00
15/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	78293	80597	78293	80597	0.00
15/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	133	116	133	116	0.00
15/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	22782	24325	22782	24325	0.00
15/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	9001	8272	9001	8272	0.00
15/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8897	9773	8897	9773	0.00
15/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	23482	22088	23482	22088	0.00
15/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	28780	28995	28780	28995	0.00
15/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	10721	10659	10721	10659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	14244	14396	14244	14396	0.00
15/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	23699	23575	23699	23575	0.00
15/05/2007	R203 On 07-February-08			Bond Future	7.3600	7.3370	109.4059	109.5966	0.00
15/05/2007	R203 On 02-August-07			Bond Future	7.4700	7.4430	108.7036	108.8998	0.00
15/05/2007	R203 On 01-November-07			Bond Future	7.4100	7.3870	106.9446	107.1311	0.00
15/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	23773	24945	23773	24945	0.00
15/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	14236	13502	14236	13502	0.00
15/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	72091	74000	72091	74000	0.00
15/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	687	635	687	635	0.00
15/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	17831	18963	17831	18963	0.00
15/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	11621	10888	11621	10888	0.00
15/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	84863	86799	84863	86799	0.00
15/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	336	310	336	310	0.00
15/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	88051	89991	88051	89991	0.00
15/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	279	258	279	258	0.00
15/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	91225	93169	91225	93169	0.00
15/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	223	206	223	206	0.00
15/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	103868	105823	103868	105823	0.00
15/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	86	79	86	79	0.00
15/05/2007	R204 On 07-February-08			Bond Future	7.3700	7.3410	105.8181	106.0163	0.00
15/05/2007	R204 On 02-August-07			Bond Future	7.4700	7.4400	105.0580	105.2605	0.00
15/05/2007	R204 On 01-November-07			Bond Future	7.4100	7.3880	107.3898	107.5903	0.00
15/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	23474	24705	23474	24705	0.00
15/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	13415	12665	13415	12665	0.00
15/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	78093	80029	78093	80029	0.00
15/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1631	1542	1631	1542	0.00
15/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	18109	19331	18109	19331	0.00
15/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	11512	10730	11512	10730	0.00
15/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	91215	93192	91215	93192	0.00
15/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	835	788	835	788	0.00
15/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	94516	96501	94516	96501	0.00
15/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	700	660	700	660	0.00
15/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	97822	99813	97822	99813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	585	551	585	551	0.00
15/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	111028	113037	111028	113037	0.00
15/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	274	258	274	258	0.00
15/05/2007	R206 On 07-February-08			Bond Future	7.4200	7.3950	100.9365	101.0644	0.00
15/05/2007	R206 On 02-August-07			Bond Future	7.5700	7.5400	100.1247	100.2601	0.00
15/05/2007	R206 On 01-November-07			Bond Future	7.4900	7.4640	102.3510	102.4831	0.00
15/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	25900	26766	25900	26766	0.00
15/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10515	10102	10515	10102	0.00
15/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	15541	16484	15541	16484	0.00
15/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6418	6007	6418	6007	0.00
15/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	21021	21922	21021	21922	0.00
15/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8465	8047	8465	8047	0.00
15/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	24351	25489	24351	25489	0.00
15/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	2932	2716	2932	2716	0.00
15/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	34671	35931	34671	35931	0.00
15/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1144	1049	1144	1049	0.00
15/05/2007	R207 On 07-February-08			Bond Future	7.3100	7.2810	100.1007	100.3050	0.00
15/05/2007	R207 On 02-August-07			Bond Future	7.4000	7.3780	99.2081	99.4157	0.00
15/05/2007	R207 On 01-November-07			Bond Future	7.3500	7.3270	101.4106	101.6167	0.00
15/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	25520	26886	25520	26886	0.00
15/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	10525	9849	10525	9849	0.00
15/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	82664	84720	82664	84720	0.00
15/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	195	176	195	176	0.00
15/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	20268	21643	20268	21643	0.00
15/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	8716	8030	8716	8030	0.00
15/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	96571	98640	96571	98640	0.00
15/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	60	54	60	54	0.00
15/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	100019	102090	100019	102090	0.00
15/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	44	39	44	39	0.00
15/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	103453	105525	103453	105525	0.00
15/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	32	28	32	28	0.00
15/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	117034	119109	117034	119109	0.00
15/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	8	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2007	R209 On 07-February-08			Bond Future	6.8500	6.8100	94.8530	95.3219	0.00
15/05/2007	R209 On 02-August-07			Bond Future	6.9500	6.9000	93.6001	94.1207	314.00
15/05/2007	R209 On 01-November-07			Bond Future	6.9000	6.8550	92.5752	93.0992	0.00
15/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	26146	29426	26146	29426	0.00
15/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	8888	7479	8888	7479	0.00
15/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	25043	28178	25043	28178	0.00
15/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	18743	16671	18743	16671	0.00
15/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	19091	22681	19091	22681	0.00
15/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7612	5962	7612	5962	0.00
15/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	42643	46712	42643	46712	0.00
15/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	8555	7417	8555	7417	0.00
15/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	12499	14548	12499	14548	0.00
15/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	35404	32247	35404	32247	0.00
15/05/2007	TRT1 On 02-August-07			Index Future	260.1400	260.5490	260.1420	260.5490	500.00
16/05/2007	ALBI On 07-February-08			Index Future	275.2600	275.5580	275.2640	275.5580	0.00
16/05/2007	ALBI On 02-August-07			Index Future	262.5600	262.8390	262.5560	262.8390	0.00
16/05/2007	ALBI On 01-November-07			Index Future	268.6100	268.9010	268.6120	268.9010	0.00
16/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	213956	216828	213956	216828	0.00
16/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1316	1248	1316	1248	0.00
16/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	87593	90273	87593	90273	0.00
16/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2033	1883	2033	1883	0.00
16/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	147980	150761	147980	150761	0.00
16/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	1860	1751	1860	1751	0.00
16/05/2007	CRD1 On 02-August-07			Index Future	111.7500	112.0400	111.7480	112.0400	10.00
16/05/2007	GOVI On 07-February-08			jGovi	275.0800	275.4115	275.0755	275.4115	30.00
16/05/2007	GOVI On 02-August-07			jGovi	262.9500	263.2685	262.9450	263.2685	198.00
16/05/2007	GOVI On 01-November-07			jGovi	268.8100	269.1435	268.8115	269.1435	59.00
16/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	112943	115749	112943	115749	0.00
16/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	12188	11634	12188	11634	0.00
16/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	224450	227685	224450	227685	0.00
16/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
16/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	58428	60767	58428	60767	0.00
16/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	20313	19332	20313	19332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	ILBI On 02-August-07			Index Future	280.3800	280.5650	280.3810	280.5650	0.00
16/05/2007	J153 On 31-August-10			jSwap	8.8400	8.8210	0.0402	0.0397	0.00
16/05/2007	J157 On 15-September-15			jSwap	8.3300	8.3300	0.0556	0.0557	0.00
16/05/2007	J186 On 21-December-26			jSwap	7.7900	7.7830	0.0298	0.0289	0.00
16/05/2007	J201 On 22-December-14			jSwap	8.4200	8.4120	0.0539	0.0537	0.00
16/05/2007	J203 On 15-September-17			jSwap	8.2200	8.2120	0.0501	0.0497	0.00
16/05/2007	J204 On 21-December-18			jSwap	8.1800	8.1690	0.0526	0.0518	0.00
16/05/2007	J207 On 15-January-20			jSwap	8.1100	8.1000	0.0090	0.0081	0.00
16/05/2007	JBAR On 21-December-05			jBar	0.0000	9.2130	0.0000	0.0000	0.00
16/05/2007	JFRA On 07-February-08			jFra	9.1300	9.1210	0.0223	0.0222	0.00
16/05/2007	JFRA On 02-August-07			jFra	9.2600	9.2620	0.0226	0.0226	0.00
16/05/2007	JFRA On 01-November-07			jFra	9.2200	9.2150	0.0242	0.0241	0.00
16/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19091	19107	19091	19107	0.00
16/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15107	15153	15107	15153	0.00
16/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4299	4297	4299	4297	0.00
16/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	3	3	3	3	0.00
16/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4548	4542	4548	4542	0.00
16/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	47	48	47	48	0.00
16/05/2007	JN02 On 07-February-08			jNote	8.6800	8.6480	0.1571	0.1566	0.00
16/05/2007	JN02 On 02-August-07			jNote	8.9300	8.9090	0.1627	0.1623	0.00
16/05/2007	JN02 On 01-November-07			jNote	8.8100	8.7850	0.1607	0.1603	0.00
16/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14327	14145	14327	14145	0.00
16/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	20214	20522	20214	20522	0.00
16/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6608	6529	6608	6529	0.00
16/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	12477	12745	12477	12745	0.00
16/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	11924	11767	11924	11767	0.00
16/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	15410	15691	15410	15691	0.00
16/05/2007	JN05 On 07-February-08			jNote	8.2600	8.2510	0.3344	0.3341	0.00
16/05/2007	JN05 On 02-August-07			jNote	8.4200	8.4120	0.3393	0.3389	0.00
16/05/2007	JN05 On 01-November-07			jNote	8.3500	8.3340	0.3369	0.3366	0.00
16/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6334	6241	6334	6241	0.00
16/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	36162	36567	36162	36567	0.00
16/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	828	816	828	816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	34140	34583	34140	34583	0.00
16/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4397	4321	4397	4321	0.00
16/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	30800	31219	30800	31219	0.00
16/05/2007	JN10 On 07-February-08			jNote	7.9600	7.9540	0.5403	0.5401	0.00
16/05/2007	JN10 On 02-August-07			jNote	8.0800	8.0770	0.5458	0.5456	0.00
16/05/2007	JN10 On 01-November-07			jNote	8.0200	8.0170	0.5435	0.5433	0.00
16/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1044	1027	1044	1027	0.00
16/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	71565	72052	71565	72052	0.00
16/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	35	35	35	35	0.00
16/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	61962	62391	61962	62391	0.00
16/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	407	400	407	400	0.00
16/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	66518	67012	66518	67012	0.00
16/05/2007	JROD On 31-May-07			jRod	8.6800	8.6770	0.0019	0.0019	0.00
16/05/2007	JROD On 29-June-07			jRod	8.8200	8.8250	0.0022	0.0023	0.00
16/05/2007	JROD On 31-July-07			jRod	9.0700	9.0810	0.0029	0.0029	0.00
16/05/2007	JROD On 31-August-07			jRod	8.9900	8.9980	0.0052	0.0052	0.00
16/05/2007	JROD On 28-September-07			jRod	9.1100	9.1140	0.0056	0.0056	0.00
16/05/2007	JROD On 31-October-07			jRod	9.2300	9.2280	0.0062	0.0062	0.00
16/05/2007	JROD On 30-November-07			jRod	9.1000	9.1060	0.0083	0.0083	0.00
16/05/2007	JROD On 31-December-07			jRod	9.1900	9.1900	0.0089	0.0089	0.00
16/05/2007	OTH1 On 02-August-07			Index Future	259.5700	259.8800	259.5710	259.8800	15.00
16/05/2007	R153 On 07-February-08			Bond Future	7.7800	7.7550	117.7695	117.8183	0.00
16/05/2007	R153 On 02-August-07			Bond Future	7.9300	7.9100	119.1979	119.2559	215.00
16/05/2007	R153 On 01-November-07			Bond Future	7.8700	7.8500	115.1074	115.1611	0.00
16/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	19792	20077	19792	20077	0.00
16/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	20402	20199	20402	20199	0.00
16/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17784	18299	17784	18299	0.00
16/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1400	1335	1400	1335	0.00
16/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	14085	14387	14085	14387	0.00
16/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	17310	17075	17310	17075	0.00
16/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	17401	17739	17401	17739	0.00
16/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	13921	13723	13921	13723	0.00
16/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22826	23371	22826	23371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	765	729	765	729	0.00
16/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	24129	24679	24129	24679	0.00
16/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	653	623	653	623	0.00
16/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	25444	25998	25444	25998	0.00
16/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	557	531	557	531	0.00
16/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	30798	31365	30798	31365	0.00
16/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	289	276	289	276	0.00
16/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	21143	21516	21143	21516	0.00
16/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11010	10845	11010	10845	0.00
16/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	22898	23205	22898	23205	0.00
16/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17427	17246	17427	17246	0.00
16/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	26272	26601	26272	26601	0.00
16/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	14762	14604	14762	14604	0.00
16/05/2007	R157 On 07-February-08			Bond Future	7.4600	7.4450	140.1004	140.1699	477.00
16/05/2007	R157 On 02-August-07			Bond Future	7.5700	7.5550	140.7775	140.8506	5.00
16/05/2007	R157 On 01-November-07			Bond Future	7.5200	7.5050	136.9372	137.0087	0.00
16/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	25467	25881	25467	25881	0.00
16/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	22344	22063	22344	22063	0.00
16/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	23142	23706	23142	23706	0.00
16/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	9700	9532	9700	9532	86.00
16/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	18062	18475	18062	18475	0.00
16/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	19134	18832	19134	18832	0.00
16/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	5860	6136	5860	6136	96.00
16/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	29162	28706	29162	28706	0.00
16/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	17527	17860	17527	17860	0.00
16/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	31874	31512	31874	31512	0.00
16/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	67182	67904	67182	67904	0.00
16/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1027	1017	1027	1017	0.00
16/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	80259	80988	80259	80988	0.00
16/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	516	513	516	513	0.00
16/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	83543	84273	83543	84273	0.00
16/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	432	430	432	430	0.00
16/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	86815	87545	86815	87545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	348	347	348	347	0.00
16/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	99909	100641	99909	100641	0.00
16/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	139	140	139	140	0.00
16/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	18062	18475	18062	18475	0.00
16/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	19134	18832	19134	18832	0.00
16/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	10695	10997	10695	10997	0.00
16/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	29795	29383	29795	29383	0.00
16/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	27975	28490	27975	28490	0.00
16/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	11331	11132	11331	11132	0.00
16/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	35244	35734	35244	35734	0.00
16/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	14946	14740	14946	14740	0.00
16/05/2007	R186 On 07-February-08			Bond Future	7.1400	7.1230	136.0372	136.2427	0.00
16/05/2007	R186 On 02-August-07			Bond Future	7.2300	7.2120	135.1459	135.3651	6.00
16/05/2007	R186 On 01-November-07			Bond Future	7.1800	7.1660	138.1559	138.3620	0.00
16/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	30837	32136	30837	32136	0.00
16/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	16705	15948	16705	15948	0.00
16/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	123469	125620	123469	125620	0.00
16/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1057	1015	1057	1015	0.00
16/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	23367	24634	23367	24634	0.00
16/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	14660	13867	14660	13867	0.00
16/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	144906	147080	144906	147080	0.00
16/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	507	488	507	488	0.00
16/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	150222	152399	150222	152399	0.00
16/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	420	405	420	405	0.00
16/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	155499	157680	155499	157680	0.00
16/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	334	322	334	322	0.00
16/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	176382	178570	176382	178570	0.00
16/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	126	122	126	122	0.00
16/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	44973	46692	44973	46692	0.00
16/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	4970	4628	4970	4628	0.00
16/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	9370	10085	9370	10085	0.00
16/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	33092	31745	33092	31745	0.00
16/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	52170	53837	52170	53837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7002	6614	7002	6614	0.00
16/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	77559	79455	77559	79455	0.00
16/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2421	2262	2421	2262	0.00
16/05/2007	R196 On 07-February-08			Bond Future	7.9000	7.8820	106.6161	106.6341	0.00
16/05/2007	R196 On 02-August-07			Bond Future	8.2200	8.1960	106.9045	106.9368	0.00
16/05/2007	R196 On 01-November-07			Bond Future	8.0600	8.0380	104.2069	104.2306	0.00
16/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	19957	20088	19957	20088	0.00
16/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16466	16417	16466	16417	0.00
16/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3394	3586	3394	3586	0.00
16/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	2925	2794	2925	2794	0.00
16/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	15362	15530	15362	15530	0.00
16/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12957	12889	12957	12889	0.00
16/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5633	5879	5633	5879	0.00
16/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1506	1429	1506	1429	0.00
16/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	8442	8726	8442	8726	0.00
16/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	674	636	674	636	0.00
16/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	17030	17206	17030	17206	0.00
16/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11523	11462	11523	11462	0.00
16/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	18798	18982	18798	18982	0.00
16/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10202	10149	10202	10149	0.00
16/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	21280	21415	21280	21415	0.00
16/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15306	15261	15306	15261	0.00
16/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	22652	22790	22652	22790	0.00
16/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14205	14163	14205	14163	0.00
16/05/2007	R201 On 07-February-08			Bond Future	7.4300	7.4200	108.2422	108.2975	0.00
16/05/2007	R201 On 02-August-07			Bond Future	7.6000	7.5850	107.5372	107.5952	0.00
16/05/2007	R201 On 01-November-07			Bond Future	7.5200	7.5050	110.0011	110.0578	0.00
16/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	20427	20762	20427	20762	0.00
16/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	16566	16348	16566	16348	0.00
16/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	51644	52215	51644	52215	0.00
16/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	824	815	824	815	0.00
16/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	14514	14842	14514	14842	0.00
16/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	15365	15126	15365	15126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	62038	62615	62038	62615	0.00
16/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	405	402	405	402	0.00
16/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	64651	65229	64651	65229	0.00
16/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	337	335	337	335	0.00
16/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	67266	67844	67266	67844	0.00
16/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	281	279	281	279	0.00
16/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	77713	78293	77713	78293	0.00
16/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	133	133	133	133	0.00
16/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	22374	22782	22374	22782	0.00
16/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	9159	9001	9159	9001	0.00
16/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8655	8897	8655	8897	0.00
16/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	23808	23482	23808	23482	0.00
16/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	28384	28780	28384	28780	0.00
16/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	10878	10721	10878	10721	0.00
16/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13974	14244	13974	14244	0.00
16/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	23982	23699	23982	23699	0.00
16/05/2007	R203 On 07-February-08			Bond Future	7.3800	7.3640	109.3284	109.4059	0.00
16/05/2007	R203 On 02-August-07			Bond Future	7.4800	7.4700	108.6166	108.7036	0.00
16/05/2007	R203 On 01-November-07			Bond Future	7.4300	7.4130	106.8586	106.9446	0.00
16/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	23284	23773	23284	23773	0.00
16/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	14523	14236	14523	14236	0.00
16/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	71232	72091	71232	72091	0.00
16/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	699	687	699	687	0.00
16/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	17299	17831	17299	17831	0.00
16/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	11949	11621	11949	11621	0.00
16/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	83997	84863	83997	84863	0.00
16/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	340	336	340	336	0.00
16/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	87184	88051	87184	88051	0.00
16/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	283	279	283	279	0.00
16/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	90357	91225	90357	91225	0.00
16/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	225	223	225	223	0.00
16/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	102999	103868	102999	103868	0.00
16/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	86	86	86	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	R204 On 07-February-08			Bond Future	7.3700	7.3670	105.7725	105.8181	0.00
16/05/2007	R204 On 02-August-07			Bond Future	7.4700	7.4660	105.0036	105.0580	0.00
16/05/2007	R204 On 01-November-07			Bond Future	7.4200	7.4140	107.3436	107.3898	0.00
16/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	23170	23474	23170	23474	0.00
16/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	13568	13415	13568	13415	0.00
16/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	77541	78093	77541	78093	0.00
16/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1623	1631	1623	1631	0.00
16/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	17800	18109	17800	18109	0.00
16/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	11666	11512	11666	11512	0.00
16/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	90663	91215	90663	91215	0.00
16/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	828	835	828	835	0.00
16/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	93965	94516	93965	94516	0.00
16/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	693	700	693	700	0.00
16/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	97271	97822	97271	97822	0.00
16/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	578	585	578	585	0.00
16/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	110479	111028	110479	111028	0.00
16/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	269	274	269	274	0.00
16/05/2007	R206 On 07-February-08			Bond Future	7.4300	7.4220	100.9128	100.9365	0.00
16/05/2007	R206 On 02-August-07			Bond Future	7.5700	7.5670	100.0896	100.1247	0.00
16/05/2007	R206 On 01-November-07			Bond Future	7.5000	7.4910	102.3217	102.3510	0.00
16/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	25717	25900	25717	25900	0.00
16/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10569	10515	10569	10515	0.00
16/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	15254	15541	15254	15541	0.00
16/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6483	6418	6483	6418	0.00
16/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	20793	21021	20793	21021	0.00
16/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8531	8465	8531	8465	0.00
16/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	24024	24351	24024	24351	0.00
16/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	2956	2932	2956	2932	0.00
16/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	34325	34671	34325	34671	0.00
16/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1149	1144	1149	1144	0.00
16/05/2007	R207 On 07-February-08			Bond Future	7.3200	7.3070	100.0144	100.1007	0.00
16/05/2007	R207 On 02-August-07			Bond Future	7.4200	7.4040	99.1125	99.2081	0.00
16/05/2007	R207 On 01-November-07			Bond Future	7.3600	7.3530	101.3235	101.4106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	24936	25520	24936	25520	0.00
16/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	10804	10525	10804	10525	0.00
16/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	81712	82664	81712	82664	0.00
16/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	199	195	199	195	0.00
16/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	19678	20268	19678	20268	0.00
16/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	8997	8716	8997	8716	0.00
16/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	95615	96571	95615	96571	0.00
16/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	61	60	61	60	0.00
16/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	99063	100019	99063	100019	0.00
16/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	45	44	45	44	0.00
16/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	102497	103453	102497	103453	0.00
16/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	32	32	32	32	0.00
16/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	116078	117034	116078	117034	0.00
16/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	8	8	8	8	0.00
16/05/2007	R209 On 07-February-08			Bond Future	6.8600	6.8500	94.7364	94.8530	0.00
16/05/2007	R209 On 02-August-07			Bond Future	6.9600	6.9450	93.4850	93.6001	314.00
16/05/2007	R209 On 01-November-07			Bond Future	6.9100	6.9000	92.4594	92.5752	0.00
16/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	25338	26146	25338	26146	0.00
16/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	9247	8888	9247	8888	0.00
16/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	24269	25043	24269	25043	0.00
16/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	19119	18743	19119	18743	0.00
16/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	18312	19091	18312	19091	0.00
16/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	7992	7612	7992	7612	0.00
16/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	41675	42643	41675	42643	0.00
16/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	8738	8555	8738	8555	0.00
16/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11973	12499	11973	12499	0.00
16/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	36028	35404	36028	35404	0.00
16/05/2007	TRT1 On 02-August-07			Index Future	259.8200	260.1420	259.8200	260.1420	500.00
17/05/2007	ALBI On 07-February-08			Index Future	274.9200	275.2640	274.9160	275.2640	0.00
17/05/2007	ALBI On 02-August-07			Index Future	262.1800	262.5560	262.1750	262.5560	0.00
17/05/2007	ALBI On 01-November-07			Index Future	268.2400	268.6120	268.2370	268.6120	0.00
17/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	210564	213956	210564	213956	0.00
17/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1404	1316	1404	1316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	84023	87593	84023	87593	0.00
17/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2273	2033	2273	2033	0.00
17/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	144391	147980	144391	147980	0.00
17/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	2021	1860	2021	1860	0.00
17/05/2007	CRD1 On 02-August-07			Index Future	111.6500	111.7480	111.6530	111.7480	10.00
17/05/2007	GOVI On 07-February-08			jGovi	274.7800	275.0755	274.7810	275.0755	30.00
17/05/2007	GOVI On 02-August-07			jGovi	262.6600	262.9450	262.6625	262.9450	198.00
17/05/2007	GOVI On 01-November-07			jGovi	268.5200	268.8115	268.5225	268.8115	59.00
17/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	110494	112943	110494	112943	0.00
17/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	12684	12188	12684	12188	0.00
17/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	221625	224450	221625	224450	0.00
17/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
17/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	56412	58428	56412	58428	0.00
17/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	21187	20313	21187	20313	0.00
17/05/2007	ILBI On 02-August-07			Index Future	280.2000	280.3810	280.1960	280.3810	0.00
17/05/2007	J153 On 31-August-10			jSwap	8.8800	8.8360	0.0413	0.0402	0.00
17/05/2007	J157 On 15-September-15			jSwap	8.3600	8.3310	0.0537	0.0556	0.00
17/05/2007	J186 On 21-December-26			jSwap	7.8200	7.7920	0.0323	0.0298	0.00
17/05/2007	J201 On 22-December-14			jSwap	8.4500	8.4150	0.0556	0.0539	0.00
17/05/2007	J203 On 15-September-17			jSwap	8.2500	8.2170	0.0521	0.0501	0.00
17/05/2007	J204 On 21-December-18			jSwap	8.2000	8.1790	0.0543	0.0526	0.00
17/05/2007	J207 On 15-January-20			jSwap	8.1300	8.1110	0.0107	0.0090	0.00
17/05/2007	JBAR On 21-December-05			jBar	9.2100	0.0000	0.0000	0.0000	0.00
17/05/2007	JFRA On 07-February-08			jFra	9.1700	9.1330	0.0224	0.0223	0.00
17/05/2007	JFRA On 02-August-07			jFra	9.2800	9.2630	0.0226	0.0226	0.00
17/05/2007	JFRA On 01-November-07			jFra	9.2700	9.2180	0.0243	0.0242	0.00
17/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19111	19091	19111	19091	0.00
17/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	15029	15107	15029	15107	0.00
17/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4348	4299	4348	4299	0.00
17/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	3	3	3	3	0.00
17/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4675	4548	4675	4548	0.00
17/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	41	47	41	47	0.00
17/05/2007	JN02 On 07-February-08			jNote	8.7200	8.6750	0.1578	0.1571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	JN02 On 02-August-07			jNote	8.9700	8.9280	0.1634	0.1627	0.00
17/05/2007	JN02 On 01-November-07			jNote	8.8600	8.8090	0.1614	0.1607	0.00
17/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14671	14327	14671	14327	0.00
17/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	19705	20214	19705	20214	0.00
17/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6881	6608	6881	6608	0.00
17/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	11928	12477	11928	12477	0.00
17/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	12285	11924	12285	11924	0.00
17/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	14894	15410	14894	15410	0.00
17/05/2007	JN05 On 07-February-08			jNote	8.3000	8.2630	0.3356	0.3344	0.00
17/05/2007	JN05 On 02-August-07			jNote	8.4600	8.4230	0.3405	0.3393	0.00
17/05/2007	JN05 On 01-November-07			jNote	8.3900	8.3460	0.3381	0.3369	0.00
17/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6692	6334	6692	6334	0.00
17/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	34953	36162	34953	36162	0.00
17/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	935	828	935	828	0.00
17/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	32644	34140	32644	34140	0.00
17/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4724	4397	4724	4397	0.00
17/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	29526	30800	29526	30800	0.00
17/05/2007	JN10 On 07-February-08			jNote	7.9900	7.9610	0.5415	0.5403	0.00
17/05/2007	JN10 On 02-August-07			jNote	8.1100	8.0830	0.5471	0.5458	0.00
17/05/2007	JN10 On 01-November-07			jNote	8.0600	8.0240	0.5447	0.5435	0.00
17/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1150	1044	1150	1044	0.00
17/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	69597	71565	69597	71565	0.00
17/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	44	35	44	35	0.00
17/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	59783	61962	59783	61962	0.00
17/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	467	407	467	407	0.00
17/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	64376	66518	64376	66518	0.00
17/05/2007	JROD On 31-May-07			jRod	8.6700	8.6750	0.0019	0.0019	0.00
17/05/2007	JROD On 29-June-07			jRod	8.8100	8.8180	0.0022	0.0022	0.00
17/05/2007	JROD On 31-July-07			jRod	9.0600	9.0720	0.0028	0.0029	0.00
17/05/2007	JROD On 31-August-07			jRod	8.9900	8.9940	0.0051	0.0052	0.00
17/05/2007	JROD On 28-September-07			jRod	9.1000	9.1100	0.0056	0.0056	0.00
17/05/2007	JROD On 31-October-07			jRod	9.2200	9.2250	0.0062	0.0062	0.00
17/05/2007	JROD On 30-November-07			jRod	9.1000	9.1040	0.0083	0.0083	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	JROD On 31-December-07			jRod	9.1800	9.1870	0.0089	0.0089	0.00
17/05/2007	OTH1 On 02-August-07			Index Future	259.2100	259.5710	259.2140	259.5710	15.00
17/05/2007	R153 On 07-February-08			Bond Future	7.8100	7.7750	117.6964	117.7695	0.00
17/05/2007	R153 On 02-August-07			Bond Future	7.9600	7.9300	119.1109	119.1979	215.00
17/05/2007	R153 On 01-November-07			Bond Future	7.9000	7.8700	115.0270	115.1074	0.00
17/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	19388	19792	19388	19792	0.00
17/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	20730	20402	20730	20402	0.00
17/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	17031	17784	17031	17784	0.00
17/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1516	1400	1516	1400	0.00
17/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	13661	14085	13661	14085	0.00
17/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	17690	17310	17690	17310	0.00
17/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	16922	17401	16922	17401	0.00
17/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	14246	13921	14246	13921	0.00
17/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	22023	22826	22023	22826	0.00
17/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	831	765	831	765	0.00
17/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23316	24129	23316	24129	0.00
17/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	711	653	711	653	0.00
17/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24623	25444	24623	25444	0.00
17/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	607	557	607	557	0.00
17/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29954	30798	29954	30798	0.00
17/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	315	289	315	289	0.00
17/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	20612	21143	20612	21143	0.00
17/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11282	11010	11282	11010	0.00
17/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	22459	22898	22459	22898	0.00
17/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17720	17427	17720	17427	0.00
17/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	25799	26272	25799	26272	0.00
17/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	15021	14762	15021	14762	0.00
17/05/2007	R157 On 07-February-08			Bond Future	7.4800	7.4550	139.9615	140.1004	477.00
17/05/2007	R157 On 02-August-07			Bond Future	7.5900	7.5650	140.6313	140.7775	5.00
17/05/2007	R157 On 01-November-07			Bond Future	7.5400	7.5150	136.7945	136.9372	0.00
17/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	24694	25467	24694	25467	0.00
17/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	22960	22344	22960	22344	0.00
17/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	22121	23142	22121	23142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	10141	9700	10141	9700	86.00
17/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	17306	18062	17306	18062	0.00
17/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	19804	19134	19804	19134	0.00
17/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	5404	5860	5404	5860	96.00
17/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	30168	29162	30168	29162	0.00
17/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16915	17527	16915	17527	0.00
17/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	32651	31874	32651	31874	0.00
17/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	65772	67182	65772	67182	0.00
17/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1079	1027	1079	1027	0.00
17/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	78823	80259	78823	80259	0.00
17/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	541	516	541	516	0.00
17/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	82102	83543	82102	83543	0.00
17/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	453	432	453	432	0.00
17/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	85370	86815	85370	86815	0.00
17/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	365	348	365	348	0.00
17/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	98454	99909	98454	99909	0.00
17/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	146	139	146	139	0.00
17/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	17306	18062	17306	18062	0.00
17/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	19804	19134	19804	19134	0.00
17/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	10156	10695	10156	10695	0.00
17/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	30683	29795	30683	29795	0.00
17/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	27009	27975	27009	27975	0.00
17/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	11792	11331	11792	11331	0.00
17/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	34317	35244	34317	35244	0.00
17/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	15407	14946	15407	14946	0.00
17/05/2007	R186 On 07-February-08			Bond Future	7.1700	7.1390	135.7042	136.0372	0.00
17/05/2007	R186 On 02-August-07			Bond Future	7.2600	7.2290	134.7988	135.1459	6.00
17/05/2007	R186 On 01-November-07			Bond Future	7.2100	7.1820	137.8092	138.1559	0.00
17/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	28818	30837	28818	30837	0.00
17/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	18015	16705	18015	16705	0.00
17/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	120091	123469	120091	123469	0.00
17/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1149	1057	1149	1057	0.00
17/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	21350	23367	21350	23367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	16111	14660	16111	14660	0.00
17/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	141480	144906	141480	144906	0.00
17/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	551	507	551	507	0.00
17/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	146787	150222	146787	150222	0.00
17/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	457	420	457	420	0.00
17/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	152058	155499	152058	155499	0.00
17/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	363	334	363	334	0.00
17/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	172922	176382	172922	176382	0.00
17/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	138	126	138	126	0.00
17/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	42158	44973	42158	44973	0.00
17/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5621	4970	5621	4970	0.00
17/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	8278	9370	8278	9370	0.00
17/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	35466	33092	35466	33092	0.00
17/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	49530	52170	49530	52170	0.00
17/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7692	7002	7692	7002	0.00
17/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	74520	77559	74520	77559	0.00
17/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2713	2421	2713	2421	0.00
17/05/2007	R196 On 07-February-08			Bond Future	7.9500	7.9000	106.5631	106.6161	0.00
17/05/2007	R196 On 02-August-07			Bond Future	8.2600	8.2180	106.8414	106.9045	0.00
17/05/2007	R196 On 01-November-07			Bond Future	8.1100	8.0570	104.1458	104.2069	0.00
17/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	19639	19957	19639	19957	0.00
17/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16677	16466	16677	16466	0.00
17/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	3053	3394	3053	3394	0.00
17/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3214	2925	3214	2925	0.00
17/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	14996	15362	14996	15362	0.00
17/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13203	12957	13203	12957	0.00
17/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5182	5633	5182	5633	0.00
17/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1685	1506	1685	1506	0.00
17/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7906	8442	7906	8442	0.00
17/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	769	674	769	674	0.00
17/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	16643	17030	16643	17030	0.00
17/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11748	11523	11748	11523	0.00
17/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	18391	18798	18391	18798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10407	10202	10407	10202	0.00
17/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	20950	21280	20950	21280	0.00
17/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15506	15306	15506	15306	0.00
17/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	22311	22652	22311	22652	0.00
17/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14394	14205	14394	14205	0.00
17/05/2007	R201 On 07-February-08			Bond Future	7.4400	7.4300	108.1869	108.2422	0.00
17/05/2007	R201 On 02-August-07			Bond Future	7.6100	7.5950	107.4793	107.5372	0.00
17/05/2007	R201 On 01-November-07			Bond Future	7.5300	7.5150	109.9445	110.0011	0.00
17/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	20094	20427	20094	20427	0.00
17/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	16786	16566	16786	16566	0.00
17/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	51074	51644	51074	51644	0.00
17/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	833	824	833	824	0.00
17/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	14190	14514	14190	14514	0.00
17/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	15607	15365	15607	15365	0.00
17/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	61462	62038	61462	62038	0.00
17/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	407	405	407	405	0.00
17/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	64074	64651	64074	64651	0.00
17/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	339	337	339	337	0.00
17/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	66688	67266	66688	67266	0.00
17/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	282	281	282	281	0.00
17/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	77134	77713	77134	77713	0.00
17/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	133	133	133	133	0.00
17/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	21969	22374	21969	22374	0.00
17/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	9320	9159	9320	9159	0.00
17/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8418	8655	8418	8655	0.00
17/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	24137	23808	24137	23808	0.00
17/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	27991	28384	27991	28384	0.00
17/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	11037	10878	11037	10878	0.00
17/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13708	13974	13708	13974	0.00
17/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	24268	23982	24268	23982	0.00
17/05/2007	R203 On 07-February-08			Bond Future	7.4100	7.3750	109.1032	109.3284	0.00
17/05/2007	R203 On 02-August-07			Bond Future	7.5100	7.4820	108.3850	108.6166	0.00
17/05/2007	R203 On 01-November-07			Bond Future	7.4600	7.4250	106.6299	106.8586	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	21958	23284	21958	23284	0.00
17/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	15449	14523	15449	14523	0.00
17/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	68990	71232	68990	71232	0.00
17/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	772	699	772	699	0.00
17/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	15992	17299	15992	17299	0.00
17/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	12929	11949	12929	11949	0.00
17/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	81717	83997	81717	83997	0.00
17/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	376	340	376	340	0.00
17/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	84899	87184	84899	87184	0.00
17/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	313	283	313	283	0.00
17/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	88066	90357	88066	90357	0.00
17/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	250	225	250	225	0.00
17/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	100692	102999	100692	102999	0.00
17/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	96	86	96	86	0.00
17/05/2007	R204 On 07-February-08			Bond Future	7.4100	7.3730	105.5294	105.7725	0.00
17/05/2007	R204 On 02-August-07			Bond Future	7.5100	7.4730	104.7553	105.0036	0.00
17/05/2007	R204 On 01-November-07			Bond Future	7.4500	7.4200	107.0976	107.3436	0.00
17/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	21721	23170	21721	23170	0.00
17/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	14550	13568	14550	13568	0.00
17/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	75186	77541	75186	77541	0.00
17/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1751	1623	1751	1623	0.00
17/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	16379	17800	16379	17800	0.00
17/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	12704	11666	12704	11666	0.00
17/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	88248	90663	88248	90663	0.00
17/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	896	828	896	828	0.00
17/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	91540	93965	91540	93965	0.00
17/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	751	693	751	693	0.00
17/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	94836	97271	94836	97271	0.00
17/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	627	578	627	578	0.00
17/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	108020	110479	108020	110479	0.00
17/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	293	269	293	269	0.00
17/05/2007	R206 On 07-February-08			Bond Future	7.4400	7.4270	100.8371	100.9128	0.00
17/05/2007	R206 On 02-August-07			Bond Future	7.5900	7.5740	100.0044	100.0896	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	R206 On 01-November-07			Bond Future	7.5100	7.4970	102.2388	102.3217	0.00
17/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	25200	25717	25200	25717	0.00
17/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10809	10569	10809	10569	0.00
17/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14653	15254	14653	15254	0.00
17/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6733	6483	6733	6483	0.00
17/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	20223	20793	20223	20793	0.00
17/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8791	8531	8791	8531	0.00
17/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	23300	24024	23300	24024	0.00
17/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3084	2956	3084	2956	0.00
17/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	33527	34325	33527	34325	0.00
17/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1203	1149	1203	1149	0.00
17/05/2007	R207 On 07-February-08			Bond Future	7.3400	7.3180	99.8109	100.0144	0.00
17/05/2007	R207 On 02-August-07			Bond Future	7.4400	7.4160	98.9057	99.1125	0.00
17/05/2007	R207 On 01-November-07			Bond Future	7.3900	7.3640	101.1102	101.3235	0.00
17/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	23625	24936	23625	24936	0.00
17/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	11528	10804	11528	10804	0.00
17/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	79666	81712	79666	81712	0.00
17/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	221	199	221	199	0.00
17/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	18323	19678	18323	19678	0.00
17/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	9775	8997	9775	8997	0.00
17/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	93555	95615	93555	95615	0.00
17/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	68	61	68	61	0.00
17/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	97001	99063	97001	99063	0.00
17/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	50	45	50	45	0.00
17/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	100433	102497	100433	102497	0.00
17/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	36	32	36	32	0.00
17/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	114012	116078	114012	116078	0.00
17/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	9	8	9	8	0.00
17/05/2007	R209 On 07-February-08			Bond Future	6.8800	6.8600	94.5038	94.7364	0.00
17/05/2007	R209 On 02-August-07			Bond Future	6.9800	6.9550	93.2555	93.4850	314.00
17/05/2007	R209 On 01-November-07			Bond Future	6.9300	6.9100	92.2284	92.4594	0.00
17/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	23791	25338	23791	25338	0.00
17/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	10026	9247	10026	9247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	22889	24269	22889	24269	0.00
17/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	20034	19119	20034	19119	0.00
17/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	16841	18312	16841	18312	0.00
17/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	8829	7992	8829	7992	0.00
17/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	39875	41675	39875	41675	0.00
17/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	9232	8738	9232	8738	0.00
17/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	11081	11973	11081	11973	0.00
17/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	37432	36028	37432	36028	0.00
17/05/2007	TRT1 On 02-August-07			Index Future	259.5400	259.8200	259.5390	259.8200	500.00
18/05/2007	ALBI On 07-February-08			Index Future	274.8000	274.9160	274.8010	274.9160	0.00
18/05/2007	ALBI On 02-August-07			Index Future	262.0400	262.1750	262.0370	262.1750	0.00
18/05/2007	ALBI On 01-November-07			Index Future	268.1200	268.2370	268.1160	268.2370	0.00
18/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	209434	210564	209434	210564	0.00
18/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1424	1404	1424	1404	0.00
18/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	82698	84023	82698	84023	0.00
18/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2328	2273	2328	2273	0.00
18/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	143215	144391	143215	144391	0.00
18/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	2055	2021	2055	2021	0.00
18/05/2007	CRD1 On 02-August-07			Index Future	111.6100	111.6530	111.6090	111.6530	10.00
18/05/2007	GOVI On 07-February-08			jGovi	274.6300	274.7810	274.6335	274.7810	30.00
18/05/2007	GOVI On 02-August-07			jGovi	262.5200	262.6625	262.5210	262.6625	198.00
18/05/2007	GOVI On 01-November-07			jGovi	268.3800	268.5225	268.3775	268.5225	59.00
18/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	109244	110494	109244	110494	0.00
18/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	12909	12684	12909	12684	0.00
18/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	220210	221625	220210	221625	0.00
18/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
18/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	55362	56412	55362	56412	0.00
18/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	21587	21187	21587	21187	0.00
18/05/2007	ILBI On 02-August-07			Index Future	280.1300	280.1960	280.1290	280.1960	0.00
18/05/2007	J153 On 31-August-10			jSwap	8.8900	8.8760	0.0417	0.0413	0.00
18/05/2007	J157 On 15-September-15			jSwap	8.3800	8.3620	0.0527	0.0537	0.00
18/05/2007	J186 On 21-December-26			jSwap	7.8400	7.8170	0.0348	0.0323	0.00
18/05/2007	J201 On 22-December-14			jSwap	8.4600	8.4450	0.0566	0.0556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	J203 On 15-September-17			jSwap	8.2600	8.2470	0.0529	0.0521	0.00
18/05/2007	J204 On 21-December-18			jSwap	8.2200	8.2030	0.0554	0.0543	0.00
18/05/2007	J207 On 15-January-20			jSwap	8.1500	8.1330	0.0121	0.0107	0.00
18/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
18/05/2007	JFRA On 07-February-08			jFra	9.1800	9.1730	0.0224	0.0224	0.00
18/05/2007	JFRA On 02-August-07			jFra	9.3100	9.2830	0.0227	0.0226	0.00
18/05/2007	JFRA On 01-November-07			jFra	9.2800	9.2690	0.0243	0.0243	0.00
18/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19093	19111	19093	19111	0.00
18/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14985	15029	14985	15029	0.00
18/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4413	4348	4413	4348	0.00
18/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	2	3	2	3	0.00
18/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4707	4675	4707	4675	0.00
18/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	39	41	39	41	0.00
18/05/2007	JN02 On 07-February-08			jNote	8.7300	8.7220	0.1580	0.1578	0.00
18/05/2007	JN02 On 02-August-07			jNote	8.9800	8.9730	0.1636	0.1634	0.00
18/05/2007	JN02 On 01-November-07			jNote	8.8700	8.8570	0.1616	0.1614	0.00
18/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14728	14671	14728	14671	0.00
18/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	19562	19705	19562	19705	0.00
18/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6905	6881	6905	6881	0.00
18/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	11751	11928	11751	11928	0.00
18/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	12330	12285	12330	12285	0.00
18/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	14756	14894	14756	14894	0.00
18/05/2007	JN05 On 07-February-08			jNote	8.3200	8.3010	0.3362	0.3356	0.00
18/05/2007	JN05 On 02-August-07			jNote	8.4800	8.4620	0.3409	0.3405	0.00
18/05/2007	JN05 On 01-November-07			jNote	8.4000	8.3850	0.3386	0.3381	0.00
18/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6830	6692	6830	6692	0.00
18/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	34437	34953	34437	34953	0.00
18/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	960	935	960	935	0.00
18/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	32096	32644	32096	32644	0.00
18/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4825	4724	4825	4724	0.00
18/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	29056	29526	29056	29526	0.00
18/05/2007	JN10 On 07-February-08			jNote	8.0000	7.9900	0.5420	0.5415	0.00
18/05/2007	JN10 On 02-August-07			jNote	8.1300	8.1140	0.5475	0.5471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	JN10 On 01-November-07			jNote	8.0700	8.0550	0.5451	0.5447	0.00
18/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1189	1150	1189	1150	0.00
18/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	68790	69597	68790	69597	0.00
18/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	45	44	45	44	0.00
18/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	59012	59783	59012	59783	0.00
18/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	483	467	483	467	0.00
18/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	63684	64376	63684	64376	0.00
18/05/2007	JROD On 31-May-07			jRod	8.6700	8.6720	0.0024	0.0019	0.00
18/05/2007	JROD On 29-June-07			jRod	8.8000	8.8100	0.0026	0.0022	0.00
18/05/2007	JROD On 31-July-07			jRod	9.0400	9.0590	0.0032	0.0028	0.00
18/05/2007	JROD On 31-August-07			jRod	8.9800	8.9870	0.0055	0.0051	0.00
18/05/2007	JROD On 28-September-07			jRod	9.1000	9.1030	0.0060	0.0056	0.00
18/05/2007	JROD On 31-October-07			jRod	9.2200	9.2190	0.0066	0.0062	0.00
18/05/2007	JROD On 30-November-07			jRod	9.1000	9.1000	0.0088	0.0083	0.00
18/05/2007	JROD On 31-December-07			jRod	9.1900	9.1810	0.0093	0.0089	0.00
18/05/2007	OTH1 On 02-August-07			Index Future	259.0500	259.2140	259.0450	259.2140	15.00
18/05/2007	R153 On 07-February-08			Bond Future	7.8200	7.8050	117.6720	117.6964	0.00
18/05/2007	R153 On 02-August-07			Bond Future	7.9700	7.9600	119.0819	119.1109	215.00
18/05/2007	R153 On 01-November-07			Bond Future	7.9100	7.9000	115.0002	115.0270	0.00
18/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	19229	19388	19229	19388	0.00
18/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	20815	20730	20815	20730	0.00
18/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16763	17031	16763	17031	0.00
18/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1539	1516	1539	1516	0.00
18/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	16733	16922	16733	16922	0.00
18/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	14325	14246	14325	14246	0.00
18/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	13491	13661	13491	13661	0.00
18/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	17787	17690	17787	17690	0.00
18/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21743	22023	21743	22023	0.00
18/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	841	831	841	831	0.00
18/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	23034	23316	23034	23316	0.00
18/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	719	711	719	711	0.00
18/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	24340	24623	24340	24623	0.00
18/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	613	607	613	607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29666	29954	29666	29954	0.00
18/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	317	315	317	315	0.00
18/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	20406	20612	20406	20612	0.00
18/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11345	11282	11345	11282	0.00
18/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	22289	22459	22289	22459	0.00
18/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17793	17720	17793	17720	0.00
18/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	25618	25799	25618	25799	0.00
18/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	15084	15021	15084	15021	0.00
18/05/2007	R157 On 07-February-08			Bond Future	7.4900	7.4750	139.8921	139.9615	477.00
18/05/2007	R157 On 02-August-07			Bond Future	7.6000	7.5850	140.5583	140.6313	5.00
18/05/2007	R157 On 01-November-07			Bond Future	7.5500	7.5350	136.7232	136.7945	0.00
18/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	24290	24694	24290	24694	0.00
18/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	23250	22960	23250	22960	0.00
18/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	21569	22121	21569	22121	0.00
18/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	10319	10141	10319	10141	86.00
18/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	16907	17306	16907	17306	0.00
18/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	20118	19804	20118	19804	0.00
18/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	5148	5404	5148	5404	96.00
18/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	30641	30168	30641	30168	0.00
18/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16592	16915	16592	16915	0.00
18/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	33022	32651	33022	32651	0.00
18/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	65052	65772	65052	65772	0.00
18/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1089	1079	1089	1079	0.00
18/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	78096	78823	78096	78823	0.00
18/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	544	541	544	541	0.00
18/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	81374	82102	81374	82102	0.00
18/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	455	453	455	453	0.00
18/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	84641	85370	84641	85370	0.00
18/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	366	365	366	365	0.00
18/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	97724	98454	97724	98454	0.00
18/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	146	146	146	146	0.00
18/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	16907	17306	16907	17306	0.00
18/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	20118	19804	20118	19804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	9868	10156	9868	10156	0.00
18/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	31108	30683	31108	30683	0.00
18/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	26506	27009	26506	27009	0.00
18/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	12001	11792	12001	11792	0.00
18/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	33837	34317	33837	34317	0.00
18/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	15621	15407	15621	15407	0.00
18/05/2007	R186 On 07-February-08			Bond Future	7.1800	7.1650	135.5636	135.7042	0.00
18/05/2007	R186 On 02-August-07			Bond Future	7.2700	7.2560	134.6706	134.7988	6.00
18/05/2007	R186 On 01-November-07			Bond Future	7.2200	7.2090	137.6812	137.8092	0.00
18/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	27963	28818	27963	28818	0.00
18/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	18566	18015	18566	18015	0.00
18/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	118819	120091	118819	120091	0.00
18/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1160	1149	1160	1149	0.00
18/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	20596	21350	20596	21350	0.00
18/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	16637	16111	16637	16111	0.00
18/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	140200	141480	140200	141480	0.00
18/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	554	551	554	551	0.00
18/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	145507	146787	145507	146787	0.00
18/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	459	457	459	457	0.00
18/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	150776	152058	150776	152058	0.00
18/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	364	363	364	363	0.00
18/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	171640	172922	171640	172922	0.00
18/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	137	138	137	138	0.00
18/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	41109	42158	41109	42158	0.00
18/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5853	5621	5853	5621	0.00
18/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	7868	8278	7868	8278	0.00
18/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	36337	35466	36337	35466	0.00
18/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	48413	49530	48413	49530	0.00
18/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7980	7692	7980	7692	0.00
18/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	73236	74520	73236	74520	0.00
18/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2834	2713	2834	2713	0.00
18/05/2007	R196 On 07-February-08			Bond Future	7.9700	7.9530	106.5491	106.5631	0.00
18/05/2007	R196 On 02-August-07			Bond Future	8.2700	8.2610	106.8238	106.8414	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	R196 On 01-November-07			Bond Future	8.1200	8.1060	104.1271	104.1458	0.00
18/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	19530	19639	19530	19639	0.00
18/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16709	16677	16709	16677	0.00
18/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	2946	3053	2946	3053	0.00
18/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3283	3214	3283	3214	0.00
18/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	14855	14996	14855	14996	0.00
18/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13249	13203	13249	13203	0.00
18/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	5045	5182	5045	5182	0.00
18/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1724	1685	1724	1685	0.00
18/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7748	7906	7748	7906	0.00
18/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	787	769	787	769	0.00
18/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	16497	16643	16497	16643	0.00
18/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11788	11748	11788	11748	0.00
18/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	18239	18391	18239	18391	0.00
18/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10442	10407	10442	10407	0.00
18/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	20839	20950	20839	20950	0.00
18/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15535	15506	15535	15506	0.00
18/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	22197	22311	22197	22311	0.00
18/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14419	14394	14419	14394	0.00
18/05/2007	R201 On 07-February-08			Bond Future	7.4500	7.4400	108.1317	108.1869	0.00
18/05/2007	R201 On 02-August-07			Bond Future	7.6200	7.6050	107.4215	107.4793	0.00
18/05/2007	R201 On 01-November-07			Bond Future	7.5400	7.5250	109.8878	109.9445	0.00
18/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	19764	20094	19764	20094	0.00
18/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	17009	16786	17009	16786	0.00
18/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	50504	51074	50504	51074	0.00
18/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	841	833	841	833	0.00
18/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	13869	14190	13869	14190	0.00
18/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	15852	15607	15852	15607	0.00
18/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	60886	61462	60886	61462	0.00
18/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	410	407	410	407	0.00
18/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	63497	64074	63497	64074	0.00
18/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	340	339	340	339	0.00
18/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	66111	66688	66111	66688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	283	282	283	282	0.00
18/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	76555	77134	76555	77134	0.00
18/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	132	133	132	133	0.00
18/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	21566	21969	21566	21969	0.00
18/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	9484	9320	9484	9320	0.00
18/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8184	8418	8184	8418	0.00
18/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	24469	24137	24469	24137	0.00
18/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	27600	27991	27600	27991	0.00
18/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	11198	11037	11198	11037	0.00
18/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13445	13708	13445	13708	0.00
18/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	24557	24268	24557	24268	0.00
18/05/2007	R203 On 07-February-08			Bond Future	7.4100	7.4070	109.0681	109.1032	0.00
18/05/2007	R203 On 02-August-07			Bond Future	7.5200	7.5140	108.3417	108.3850	0.00
18/05/2007	R203 On 01-November-07			Bond Future	7.4600	7.4570	106.5871	106.6299	0.00
18/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	21726	21958	21726	21958	0.00
18/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	15568	15449	15568	15449	0.00
18/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	68550	68990	68550	68990	0.00
18/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	766	772	766	772	0.00
18/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	15719	15992	15719	15992	0.00
18/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	13084	12929	13084	12929	0.00
18/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	81279	81717	81279	81717	0.00
18/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	371	376	371	376	0.00
18/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	84460	84899	84460	84899	0.00
18/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	308	313	308	313	0.00
18/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	87628	88066	87628	88066	0.00
18/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	246	250	246	250	0.00
18/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	100257	100692	100257	100692	0.00
18/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	94	96	94	96	0.00
18/05/2007	R204 On 07-February-08			Bond Future	7.4100	7.4050	105.4915	105.5294	0.00
18/05/2007	R204 On 02-August-07			Bond Future	7.5100	7.5050	104.7088	104.7553	0.00
18/05/2007	R204 On 01-November-07			Bond Future	7.4600	7.4520	107.0516	107.0976	0.00
18/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	21472	21721	21472	21721	0.00
18/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	14679	14550	14679	14550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	74707	75186	74707	75186	0.00
18/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1737	1751	1737	1751	0.00
18/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	16086	16379	16086	16379	0.00
18/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	12871	12704	12871	12704	0.00
18/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	87772	88248	87772	88248	0.00
18/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	885	896	885	896	0.00
18/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	91065	91540	91065	91540	0.00
18/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	740	751	740	751	0.00
18/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	94362	94836	94362	94836	0.00
18/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	617	627	617	627	0.00
18/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	107549	108020	107549	108020	0.00
18/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	287	293	287	293	0.00
18/05/2007	R206 On 07-February-08			Bond Future	7.4500	7.4430	100.7851	100.8371	0.00
18/05/2007	R206 On 02-August-07			Bond Future	7.6000	7.5910	99.9494	100.0044	0.00
18/05/2007	R206 On 01-November-07			Bond Future	7.5300	7.5140	102.1802	102.2388	0.00
18/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	24838	25200	24838	25200	0.00
18/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10967	10809	10967	10809	0.00
18/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	14247	14653	14247	14653	0.00
18/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6877	6733	6877	6733	0.00
18/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	19813	20223	19813	20223	0.00
18/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8966	8791	8966	8791	0.00
18/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	22818	23300	22818	23300	0.00
18/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3152	3084	3152	3084	0.00
18/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	33002	33527	33002	33527	0.00
18/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1228	1203	1228	1203	0.00
18/05/2007	R207 On 07-February-08			Bond Future	7.3500	7.3440	99.7640	99.8109	0.00
18/05/2007	R207 On 02-August-07			Bond Future	7.4500	7.4420	98.8581	98.9057	0.00
18/05/2007	R207 On 01-November-07			Bond Future	7.4000	7.3910	101.0629	101.1102	0.00
18/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	23304	23625	23304	23625	0.00
18/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	11676	11528	11676	11528	0.00
18/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	79187	79666	79187	79666	0.00
18/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	218	221	218	221	0.00
18/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	17999	18323	17999	18323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	9923	9775	9923	9775	0.00
18/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	93077	93555	93077	93555	0.00
18/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	67	68	67	68	0.00
18/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	96524	97001	96524	97001	0.00
18/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	49	50	49	50	0.00
18/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	99956	100433	99956	100433	0.00
18/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	35	36	35	36	0.00
18/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	113535	114012	113535	114012	0.00
18/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	9	9	9	9	0.00
18/05/2007	R209 On 07-February-08			Bond Future	6.8900	6.8800	94.3878	94.5038	0.00
18/05/2007	R209 On 02-August-07			Bond Future	6.9900	6.9750	93.1412	93.2555	314.00
18/05/2007	R209 On 01-November-07			Bond Future	6.9400	6.9300	92.1133	92.2284	0.00
18/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	23024	23791	23024	23791	0.00
18/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	10418	10026	10418	10026	0.00
18/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	22146	22889	22146	22889	0.00
18/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	20434	20034	20434	20034	0.00
18/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	16113	16841	16113	16841	0.00
18/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	9253	8829	9253	8829	0.00
18/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	38928	39875	38928	39875	0.00
18/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	9430	9232	9430	9232	0.00
18/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10589	11081	10589	11081	0.00
18/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	38084	37432	38084	37432	0.00
18/05/2007	TRT1 On 02-August-07			Index Future	259.4000	259.5390	259.3990	259.5390	500.00
21/05/2007	ALBI On 07-February-08			Index Future	274.3000	274.8010	274.3030	274.8010	0.00
21/05/2007	ALBI On 02-August-07			Index Future	261.5400	262.0370	261.5400	262.0370	0.00
21/05/2007	ALBI On 01-November-07			Index Future	267.6200	268.1160	267.6160	268.1160	0.00
21/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	204566	209434	204566	209434	0.00
21/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1536	1424	1536	1424	0.00
21/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	77978	82698	77978	82698	0.00
21/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2578	2328	2578	2328	0.00
21/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	138400	143215	138400	143215	0.00
21/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	2240	2055	2240	2055	0.00
21/05/2007	CRD1 On 02-August-07			Index Future	111.5000	111.6090	111.5040	111.6090	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	GOVI On 07-February-08			jGovi	274.1300	274.6335	274.1300	274.6335	30.00
21/05/2007	GOVI On 02-August-07			jGovi	262.0400	262.5210	262.0390	262.5210	198.00
21/05/2007	GOVI On 01-November-07			jGovi	267.8800	268.3775	267.8840	268.3775	59.00
21/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	105033	109244	105033	109244	0.00
21/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	13733	12909	13733	12909	0.00
21/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	215390	220210	215390	220210	0.00
21/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
21/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	51885	55362	51885	55362	0.00
21/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	23045	21587	23045	21587	0.00
21/05/2007	ILBI On 02-August-07			Index Future	280.7500	280.1290	280.7520	280.1290	0.00
21/05/2007	J153 On 31-August-10			jSwap	8.9100	8.8890	0.0423	0.0417	0.00
21/05/2007	J157 On 15-September-15			jSwap	8.4200	8.3780	0.0500	0.0527	0.00
21/05/2007	J186 On 21-December-26			jSwap	7.8700	7.8420	0.0377	0.0348	0.00
21/05/2007	J201 On 22-December-14			jSwap	8.5000	8.4620	0.0587	0.0566	0.00
21/05/2007	J203 On 15-September-17			jSwap	8.3100	8.2580	0.0561	0.0529	0.00
21/05/2007	J204 On 21-December-18			jSwap	8.2700	8.2170	0.0591	0.0554	0.00
21/05/2007	J207 On 15-January-20			jSwap	8.2000	8.1500	0.0159	0.0121	0.00
21/05/2007	JBAR On 21-December-05			jBar	9.2300	9.2080	0.0000	0.0000	0.00
21/05/2007	JFRA On 07-February-08			jFra	9.2000	9.1840	0.0224	0.0224	0.00
21/05/2007	JFRA On 02-August-07			jFra	9.3300	9.3100	0.0227	0.0227	0.00
21/05/2007	JFRA On 01-November-07			jFra	9.3000	9.2820	0.0244	0.0243	0.00
21/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19022	19093	19022	19093	0.00
21/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14868	14985	14868	14985	0.00
21/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4448	4413	4448	4413	0.00
21/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	2	2	2	2	0.00
21/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4758	4707	4758	4707	0.00
21/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	35	39	35	39	0.00
21/05/2007	JN02 On 07-February-08			jNote	8.7600	8.7330	0.1584	0.1580	0.00
21/05/2007	JN02 On 02-August-07			jNote	9.0100	8.9840	0.1640	0.1636	0.00
21/05/2007	JN02 On 01-November-07			jNote	8.8900	8.8670	0.1620	0.1616	0.00
21/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14819	14728	14819	14728	0.00
21/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	19236	19562	19236	19562	0.00
21/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6909	6905	6909	6905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	11316	11751	11316	11751	0.00
21/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	12413	12330	12413	12330	0.00
21/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	14401	14756	14401	14756	0.00
21/05/2007	JN05 On 07-February-08			jNote	8.3400	8.3170	0.3370	0.3362	0.00
21/05/2007	JN05 On 02-August-07			jNote	8.5000	8.4760	0.3418	0.3409	0.00
21/05/2007	JN05 On 01-November-07			jNote	8.4300	8.3990	0.3395	0.3386	0.00
21/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	7025	6830	7025	6830	0.00
21/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	33565	34437	33565	34437	0.00
21/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	976	960	976	960	0.00
21/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	31089	32096	31089	32096	0.00
21/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4991	4825	4991	4825	0.00
21/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	28120	29056	28120	29056	0.00
21/05/2007	JN10 On 07-February-08			jNote	8.0500	8.0020	0.5445	0.5420	0.00
21/05/2007	JN10 On 02-August-07			jNote	8.1700	8.1250	0.5499	0.5475	0.00
21/05/2007	JN10 On 01-November-07			jNote	8.1200	8.0650	0.5476	0.5451	0.00
21/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1385	1189	1385	1189	0.00
21/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	65423	68790	65423	68790	0.00
21/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	59	45	59	45	0.00
21/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	55704	59012	55704	59012	0.00
21/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	585	483	585	483	0.00
21/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	60309	63684	60309	63684	0.00
21/05/2007	JROD On 31-May-07			jRod	8.9200	8.6680	0.0026	0.0024	0.00
21/05/2007	JROD On 29-June-07			jRod	8.7900	8.7990	0.0022	0.0026	0.00
21/05/2007	JROD On 31-July-07			jRod	9.0400	9.0420	0.0028	0.0032	0.00
21/05/2007	JROD On 31-August-07			jRod	8.9900	8.9800	0.0051	0.0055	0.00
21/05/2007	JROD On 28-September-07			jRod	9.1100	9.1000	0.0056	0.0060	0.00
21/05/2007	JROD On 31-October-07			jRod	9.2300	9.2210	0.0062	0.0066	0.00
21/05/2007	JROD On 30-November-07			jRod	9.1100	9.1040	0.0084	0.0088	0.00
21/05/2007	JROD On 31-December-07			jRod	9.1900	9.1870	0.0089	0.0093	0.00
21/05/2007	OTH1 On 02-August-07			Index Future	258.3600	259.0450	258.3590	259.0450	15.00
21/05/2007	R153 On 07-February-08			Bond Future	7.8400	7.8150	117.6063	117.6720	0.00
21/05/2007	R153 On 02-August-07			Bond Future	8.0000	7.9700	118.9950	119.0819	215.00
21/05/2007	R153 On 01-November-07			Bond Future	7.9400	7.9100	114.9198	115.0002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	18792	19229	18792	19229	0.00
21/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	21034	20815	21034	20815	0.00
21/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	15964	16763	15964	16763	0.00
21/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1608	1539	1608	1539	0.00
21/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	16170	16733	16170	16733	0.00
21/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	14565	14325	14565	14325	0.00
21/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	12983	13491	12983	13491	0.00
21/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	18083	17787	18083	17787	0.00
21/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	20905	21743	20905	21743	0.00
21/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	872	841	872	841	0.00
21/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22190	23034	22190	23034	0.00
21/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	744	719	744	719	0.00
21/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23490	24340	23490	24340	0.00
21/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	632	613	632	613	0.00
21/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28804	29666	28804	29666	0.00
21/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	323	317	323	317	0.00
21/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	19792	20406	19792	20406	0.00
21/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11534	11345	11534	11345	0.00
21/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	21820	22289	21820	22289	0.00
21/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17981	17793	17981	17793	0.00
21/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	25119	25618	25119	25618	0.00
21/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	15243	15084	15243	15084	0.00
21/05/2007	R157 On 07-February-08			Bond Future	7.5300	7.4850	139.6151	139.8921	477.00
21/05/2007	R157 On 02-August-07			Bond Future	7.6400	7.5950	140.2667	140.5583	5.00
21/05/2007	R157 On 01-November-07			Bond Future	7.5900	7.5450	136.4386	136.7232	0.00
21/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	22752	24290	22752	24290	0.00
21/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	24483	23250	24483	23250	0.00
21/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	19505	21569	19505	21569	0.00
21/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	11170	10319	11170	10319	86.00
21/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	15413	16907	15413	16907	0.00
21/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	21471	20118	21471	20118	0.00
21/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	4260	5148	4260	5148	96.00
21/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	32669	30641	32669	30641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	15379	16592	15379	16592	0.00
21/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	34580	33022	34580	33022	0.00
21/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	62214	65052	62214	65052	0.00
21/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1166	1089	1166	1089	0.00
21/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	75213	78096	75213	78096	0.00
21/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	576	544	576	544	0.00
21/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	78485	81374	78485	81374	0.00
21/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	481	455	481	455	0.00
21/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	81745	84641	81745	84641	0.00
21/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	386	366	386	366	0.00
21/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	94814	97724	94814	97724	0.00
21/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	152	146	152	146	0.00
21/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	15413	16907	15413	16907	0.00
21/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	21471	20118	21471	20118	0.00
21/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	8813	9868	8813	9868	0.00
21/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	32899	31108	32899	31108	0.00
21/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	24585	26506	24585	26506	0.00
21/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	12927	12001	12927	12001	0.00
21/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	31989	33837	31989	33837	0.00
21/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	16544	15621	16544	15621	0.00
21/05/2007	R186 On 07-February-08			Bond Future	7.2400	7.1760	134.7756	135.5636	0.00
21/05/2007	R186 On 02-August-07			Bond Future	7.3300	7.2660	133.8797	134.6706	6.00
21/05/2007	R186 On 01-November-07			Bond Future	7.2800	7.2190	136.8912	137.6812	0.00
21/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	23529	27963	23529	27963	0.00
21/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	22012	18566	22012	18566	0.00
21/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	111122	118819	111122	118819	0.00
21/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1371	1160	1371	1160	0.00
21/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	16426	20596	16426	20596	0.00
21/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	20367	16637	20367	16637	0.00
21/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	132390	140200	132390	140200	0.00
21/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	652	554	652	554	0.00
21/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	137679	145507	137679	145507	0.00
21/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	539	459	539	459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	142932	150776	142932	150776	0.00
21/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	428	364	428	364	0.00
21/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	163755	171640	163755	171640	0.00
21/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	161	137	161	137	0.00
21/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	34988	41109	34988	41109	0.00
21/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	7632	5853	7632	5853	0.00
21/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	5763	7868	5763	7868	0.00
21/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	42132	36337	42132	36337	0.00
21/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	42422	48413	42422	48413	0.00
21/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	9870	7980	9870	7980	0.00
21/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	66189	73236	66189	73236	0.00
21/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3667	2834	3667	2834	0.00
21/05/2007	R196 On 07-February-08			Bond Future	8.0000	7.9670	106.5182	106.5491	0.00
21/05/2007	R196 On 02-August-07			Bond Future	8.3200	8.2730	106.7623	106.8238	0.00
21/05/2007	R196 On 01-November-07			Bond Future	8.1600	8.1210	104.0823	104.1271	0.00
21/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	19263	19530	19263	19530	0.00
21/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16751	16709	16751	16709	0.00
21/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	2596	2946	2596	2946	0.00
21/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3549	3283	3549	3283	0.00
21/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	14495	14855	14495	14855	0.00
21/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13337	13249	13337	13249	0.00
21/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	4586	5045	4586	5045	0.00
21/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1881	1724	1881	1724	0.00
21/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7209	7748	7209	7748	0.00
21/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	863	787	863	787	0.00
21/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	16121	16497	16121	16497	0.00
21/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11861	11788	11861	11788	0.00
21/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	17850	18239	17850	18239	0.00
21/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10501	10442	10501	10442	0.00
21/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	20565	20839	20565	20839	0.00
21/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15571	15535	15571	15535	0.00
21/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	21918	22197	21918	22197	0.00
21/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14450	14419	14450	14419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R201 On 07-February-08			Bond Future	7.4900	7.4500	107.9112	108.1317	0.00
21/05/2007	R201 On 02-August-07			Bond Future	7.6600	7.6150	107.1905	107.4215	0.00
21/05/2007	R201 On 01-November-07			Bond Future	7.5800	7.5350	109.6617	109.8878	0.00
21/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	18508	19764	18508	19764	0.00
21/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	17957	17009	17957	17009	0.00
21/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	48256	50504	48256	50504	0.00
21/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	904	841	904	841	0.00
21/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	12666	13869	12666	13869	0.00
21/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	16910	15852	16910	15852	0.00
21/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	58602	60886	58602	60886	0.00
21/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	436	410	436	410	0.00
21/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	61207	63497	61207	63497	0.00
21/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	361	340	361	340	0.00
21/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	63817	66111	63817	66111	0.00
21/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	299	283	299	283	0.00
21/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	74251	76555	74251	76555	0.00
21/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	138	132	138	132	0.00
21/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	20029	21566	20029	21566	0.00
21/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	10208	9484	10208	9484	0.00
21/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	7326	8184	7326	8184	0.00
21/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	25872	24469	25872	24469	0.00
21/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	26092	27600	26092	27600	0.00
21/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	11895	11198	11895	11198	0.00
21/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	12453	13445	12453	13445	0.00
21/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	25771	24557	25771	24557	0.00
21/05/2007	R203 On 07-February-08			Bond Future	7.4500	7.4120	108.8226	109.0681	0.00
21/05/2007	R203 On 02-August-07			Bond Future	7.5600	7.5200	108.0820	108.3417	0.00
21/05/2007	R203 On 01-November-07			Bond Future	7.5000	7.4630	106.3307	106.5871	0.00
21/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	20269	21726	20269	21726	0.00
21/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	16566	15568	16566	15568	0.00
21/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	65993	68550	65993	68550	0.00
21/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	805	766	805	766	0.00
21/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	14252	15719	14252	15719	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	14181	13084	14181	13084	0.00
21/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	78696	81279	78696	81279	0.00
21/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	385	371	385	371	0.00
21/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	81875	84460	81875	84460	0.00
21/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	319	308	319	308	0.00
21/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	85039	87628	85039	87628	0.00
21/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	253	246	253	246	0.00
21/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	97662	100257	97662	100257	0.00
21/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	95	94	95	94	0.00
21/05/2007	R204 On 07-February-08			Bond Future	7.4500	7.4100	105.2267	105.4915	0.00
21/05/2007	R204 On 02-August-07			Bond Future	7.5500	7.5110	104.4306	104.7088	0.00
21/05/2007	R204 On 01-November-07			Bond Future	7.4900	7.4580	106.7759	107.0516	0.00
21/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	19896	21472	19896	21472	0.00
21/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	15752	14679	15752	14679	0.00
21/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	71983	74707	71983	74707	0.00
21/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1796	1737	1796	1737	0.00
21/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	14503	16086	14503	16086	0.00
21/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	14045	12871	14045	12871	0.00
21/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	85012	87772	85012	87772	0.00
21/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	907	885	907	885	0.00
21/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	88299	91065	88299	91065	0.00
21/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	757	740	757	740	0.00
21/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	91592	94362	91592	94362	0.00
21/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	629	617	629	617	0.00
21/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	104769	107549	104769	107549	0.00
21/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	289	287	289	287	0.00
21/05/2007	R206 On 07-February-08			Bond Future	7.4900	7.4540	100.5963	100.7851	0.00
21/05/2007	R206 On 02-August-07			Bond Future	7.6400	7.6020	99.7395	99.9494	0.00
21/05/2007	R206 On 01-November-07			Bond Future	7.5700	7.5260	101.9806	102.1802	0.00
21/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	23561	24838	23561	24838	0.00
21/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	11578	10967	11578	10967	0.00
21/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	12784	14247	12784	14247	0.00
21/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	7512	6877	7512	6877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	18458	19813	18458	19813	0.00
21/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	9607	8966	9607	8966	0.00
21/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	21038	22818	21038	22818	0.00
21/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3471	3152	3471	3152	0.00
21/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	31033	33002	31033	33002	0.00
21/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1357	1228	1357	1228	0.00
21/05/2007	R207 On 07-February-08			Bond Future	7.3900	7.3500	99.4522	99.7640	0.00
21/05/2007	R207 On 02-August-07			Bond Future	7.4900	7.4480	98.5255	98.8581	0.00
21/05/2007	R207 On 01-November-07			Bond Future	7.4400	7.3970	100.7483	101.0629	0.00
21/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	21332	23304	21332	23304	0.00
21/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	12823	11676	12823	11676	0.00
21/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	75885	79187	75885	79187	0.00
21/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	242	218	242	218	0.00
21/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	16045	17999	16045	17999	0.00
21/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	11116	9923	11116	9923	0.00
21/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	89758	93077	89758	93077	0.00
21/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	73	67	73	67	0.00
21/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	93203	96524	93203	96524	0.00
21/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	53	49	53	49	0.00
21/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	96634	99956	96634	99956	0.00
21/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	38	35	38	35	0.00
21/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	110210	113535	110210	113535	0.00
21/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	9	9	9	9	0.00
21/05/2007	R209 On 07-February-08			Bond Future	6.9500	6.8900	93.6968	94.3878	0.00
21/05/2007	R209 On 02-August-07			Bond Future	7.0500	6.9850	92.4596	93.1412	314.00
21/05/2007	R209 On 01-November-07			Bond Future	7.0000	6.9400	91.4273	92.1133	0.00
21/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	18797	23024	18797	23024	0.00
21/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	13101	10418	13101	10418	0.00
21/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	18326	22146	18326	22146	0.00
21/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	23430	20434	23430	20434	0.00
21/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	12224	16113	12224	16113	0.00
21/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	12224	9253	12224	9253	0.00
21/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	33776	38928	33776	38928	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	11093	9430	11093	9430	0.00
21/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	8238	10589	8238	10589	0.00
21/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	42548	38084	42548	38084	0.00
21/05/2007	TRT1 On 02-August-07			Index Future	258.9200	259.3990	258.9180	259.3990	500.00
22/05/2007	ALBI On 07-February-08			Index Future	274.8100	274.3030	274.8130	274.3030	0.00
22/05/2007	ALBI On 02-August-07			Index Future	262.0200	261.5400	262.0190	261.5400	0.00
22/05/2007	ALBI On 01-November-07			Index Future	268.1100	267.6160	268.1080	267.6160	0.00
22/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	209490	204566	209490	204566	0.00
22/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1360	1536	1360	1536	0.00
22/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	82292	77978	82292	77978	0.00
22/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2102	2578	2102	2578	0.00
22/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	143023	138400	143023	138400	0.00
22/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	1943	2240	1943	2240	0.00
22/05/2007	CRD1 On 02-August-07			Index Future	111.6200	111.5040	111.6150	111.5040	10.00
22/05/2007	GOVI On 07-February-08			jGovi	274.5800	274.1300	274.5780	274.1300	30.00
22/05/2007	GOVI On 02-August-07			jGovi	262.4700	262.0390	262.4670	262.0390	198.00
22/05/2007	GOVI On 01-November-07			jGovi	268.3200	267.8840	268.3210	267.8840	59.00
22/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	108553	105033	108553	105033	0.00
22/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	12773	13733	12773	13733	0.00
22/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	219670	215390	219670	215390	0.00
22/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
22/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	54590	51885	54590	51885	0.00
22/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	21380	23045	21380	23045	0.00
22/05/2007	ILBI On 02-August-07			Index Future	280.7000	280.7520	280.7040	280.7520	0.00
22/05/2007	J153 On 31-August-10			jSwap	8.9000	8.9070	0.0422	0.0423	0.00
22/05/2007	J157 On 15-September-15			jSwap	8.4000	8.4220	0.0512	0.0500	0.00
22/05/2007	J186 On 21-December-26			jSwap	7.8600	7.8710	0.0362	0.0377	0.00
22/05/2007	J201 On 22-December-14			jSwap	8.4900	8.4970	0.0580	0.0587	0.00
22/05/2007	J203 On 15-September-17			jSwap	8.2900	8.3050	0.0551	0.0561	0.00
22/05/2007	J204 On 21-December-18			jSwap	8.2500	8.2650	0.0575	0.0591	0.00
22/05/2007	J207 On 15-January-20			jSwap	8.1700	8.1980	0.0141	0.0159	0.00
22/05/2007	JBAR On 21-December-05			jBar	9.2600	9.2290	0.0000	0.0000	0.00
22/05/2007	JFRA On 07-February-08			jFra	9.2000	9.2020	0.0224	0.0224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	JFRA On 02-August-07			jFra	9.3300	9.3250	0.0227	0.0227	0.00
22/05/2007	JFRA On 01-November-07			jFra	9.3100	9.3030	0.0244	0.0244	0.00
22/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18988	19022	18988	19022	0.00
22/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14838	14868	14838	14868	0.00
22/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4451	4448	4451	4448	0.00
22/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	2	2	2	2	0.00
22/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4775	4758	4775	4758	0.00
22/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	34	35	34	35	0.00
22/05/2007	JN02 On 07-February-08			jNote	8.7500	8.7560	0.1583	0.1584	0.00
22/05/2007	JN02 On 02-August-07			jNote	9.0100	9.0080	0.1639	0.1640	0.00
22/05/2007	JN02 On 01-November-07			jNote	8.8900	8.8910	0.1620	0.1620	0.00
22/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	14738	14819	14738	14819	0.00
22/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	19263	19236	19263	19236	0.00
22/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	6833	6909	6833	6909	0.00
22/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	11277	11316	11277	11316	0.00
22/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	12346	12413	12346	12413	0.00
22/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	14389	14401	14389	14401	0.00
22/05/2007	JN05 On 07-February-08			jNote	8.3300	8.3430	0.3366	0.3370	0.00
22/05/2007	JN05 On 02-August-07			jNote	8.4900	8.5010	0.3415	0.3418	0.00
22/05/2007	JN05 On 01-November-07			jNote	8.4200	8.4260	0.3391	0.3395	0.00
22/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	6882	7025	6882	7025	0.00
22/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	33871	33565	33871	33565	0.00
22/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	925	976	925	976	0.00
22/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	31323	31089	31323	31089	0.00
22/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	4861	4991	4861	4991	0.00
22/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	28396	28120	28396	28120	0.00
22/05/2007	JN10 On 07-February-08			jNote	8.0400	8.0530	0.5436	0.5445	0.00
22/05/2007	JN10 On 02-August-07			jNote	8.1600	8.1730	0.5491	0.5499	0.00
22/05/2007	JN10 On 01-November-07			jNote	8.1000	8.1150	0.5468	0.5476	0.00
22/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1291	1385	1291	1385	0.00
22/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	66582	65423	66582	65423	0.00
22/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	48	59	48	59	0.00
22/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	56730	55704	56730	55704	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	533	585	533	585	0.00
22/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	61368	60309	61368	60309	0.00
22/05/2007	JROD On 31-May-07			jRod	8.6600	8.9220	0.0019	0.0026	0.00
22/05/2007	JROD On 29-June-07			jRod	8.7900	8.7900	0.0022	0.0022	0.00
22/05/2007	JROD On 31-July-07			jRod	9.0500	9.0420	0.0028	0.0028	0.00
22/05/2007	JROD On 31-August-07			jRod	9.0000	8.9850	0.0052	0.0051	0.00
22/05/2007	JROD On 28-September-07			jRod	9.1300	9.1080	0.0057	0.0056	0.00
22/05/2007	JROD On 31-October-07			jRod	9.2600	9.2290	0.0064	0.0062	0.00
22/05/2007	JROD On 30-November-07			jRod	9.1300	9.1080	0.0085	0.0084	0.00
22/05/2007	JROD On 31-December-07			jRod	9.2200	9.1900	0.0091	0.0089	0.00
22/05/2007	OTH1 On 02-August-07			Index Future	259.1500	258.3590	259.1520	258.3590	15.00
22/05/2007	R153 On 07-February-08			Bond Future	7.8400	7.8420	117.6233	117.6063	0.00
22/05/2007	R153 On 02-August-07			Bond Future	7.9900	8.0000	119.0240	118.9950	215.00
22/05/2007	R153 On 01-November-07			Bond Future	7.9300	7.9400	114.9466	114.9198	0.00
22/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	18837	18792	18837	18792	0.00
22/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	20910	21034	20910	21034	0.00
22/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	16172	15964	16172	15964	0.00
22/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1527	1608	1527	1608	0.00
22/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	16263	16170	16263	16170	0.00
22/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	14391	14565	14391	14565	0.00
22/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	13058	12983	13058	12983	0.00
22/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	17891	18083	17891	18083	0.00
22/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	21143	20905	21143	20905	0.00
22/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	820	872	820	872	0.00
22/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22434	22190	22434	22190	0.00
22/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	698	744	698	744	0.00
22/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	23739	23490	23739	23490	0.00
22/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	592	632	592	632	0.00
22/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	29069	28804	29069	28804	0.00
22/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	299	323	299	323	0.00
22/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	19905	19792	19905	19792	0.00
22/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11379	11534	11379	11534	0.00
22/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	21874	21820	21874	21820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17865	17981	17865	17981	0.00
22/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	25183	25119	25183	25119	0.00
22/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	15136	15243	15136	15243	0.00
22/05/2007	R157 On 07-February-08			Bond Future	7.5000	7.5250	139.8228	139.6151	477.00
22/05/2007	R157 On 02-August-07			Bond Future	7.6100	7.6350	140.4853	140.2667	5.00
22/05/2007	R157 On 01-November-07			Bond Future	7.5600	7.5850	136.6520	136.4386	0.00
22/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	23754	22752	23754	22752	0.00
22/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	23407	24483	23407	24483	0.00
22/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	20727	19505	20727	19505	0.00
22/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	10207	11170	10207	11170	86.00
22/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	16346	15413	16346	15413	0.00
22/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	20270	21471	20270	21471	0.00
22/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	4677	4260	4677	4260	96.00
22/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	30900	32669	30900	32669	0.00
22/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16142	15379	16142	15379	0.00
22/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	33266	34580	33266	34580	0.00
22/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	64234	62214	64234	62214	0.00
22/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1001	1166	1001	1166	0.00
22/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	77308	75213	77308	75213	0.00
22/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	486	576	486	576	0.00
22/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	80593	78485	80593	78485	0.00
22/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	404	481	404	481	0.00
22/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	83867	81745	83867	81745	0.00
22/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	322	386	322	386	0.00
22/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	96972	94814	96972	94814	0.00
22/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	124	152	124	152	0.00
22/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	16346	15413	16346	15413	0.00
22/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	20270	21471	20270	21471	0.00
22/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	9435	8813	9435	8813	0.00
22/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	31387	32899	31387	32899	0.00
22/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	25848	24585	25848	24585	0.00
22/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	12056	12927	12056	12927	0.00
22/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	33231	31989	33231	31989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	15709	16544	15709	16544	0.00
22/05/2007	R186 On 07-February-08			Bond Future	7.1800	7.2380	135.5253	134.7756	0.00
22/05/2007	R186 On 02-August-07			Bond Future	7.2700	7.3280	134.6065	133.8797	6.00
22/05/2007	R186 On 01-November-07			Bond Future	7.2200	7.2810	137.6172	136.8912	0.00
22/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	27572	23529	27572	23529	0.00
22/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	18558	22012	18558	22012	0.00
22/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	118046	111122	118046	111122	0.00
22/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1027	1371	1027	1371	0.00
22/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	20029	16426	20029	16426	0.00
22/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	16710	20367	16710	20367	0.00
22/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	139481	132390	139481	132390	0.00
22/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	475	652	475	652	0.00
22/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	144798	137679	144798	137679	0.00
22/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	390	539	390	539	0.00
22/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	150079	142932	150079	142932	0.00
22/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	307	428	307	428	0.00
22/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	170973	163755	170973	163755	0.00
22/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	111	161	111	161	0.00
22/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	40444	34988	40444	34988	0.00
22/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	5828	7632	5828	7632	0.00
22/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	7505	5763	7505	5763	0.00
22/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	36614	42132	36614	42132	0.00
22/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	47985	42422	47985	42422	0.00
22/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	7936	9870	7936	9870	0.00
22/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	72814	66189	72814	66189	0.00
22/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	2795	3667	2795	3667	0.00
22/05/2007	R196 On 07-February-08			Bond Future	7.9800	7.9980	106.5321	106.5182	0.00
22/05/2007	R196 On 02-August-07			Bond Future	8.3000	8.3150	106.7857	106.7623	0.00
22/05/2007	R196 On 01-November-07			Bond Future	8.1400	8.1570	104.0997	104.0823	0.00
22/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	19303	19263	19303	19263	0.00
22/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16651	16751	16651	16751	0.00
22/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	2683	2596	2683	2596	0.00
22/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3401	3549	3401	3549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	14543	14495	14543	14495	0.00
22/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13211	13337	13211	13337	0.00
22/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	4718	4586	4718	4586	0.00
22/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1778	1881	1778	1881	0.00
22/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7383	7209	7383	7209	0.00
22/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	803	863	803	863	0.00
22/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	16176	16121	16176	16121	0.00
22/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11742	11861	11742	11861	0.00
22/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	17912	17850	17912	17850	0.00
22/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10388	10501	10388	10501	0.00
22/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	20609	20565	20609	20565	0.00
22/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15475	15571	15475	15571	0.00
22/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	21964	21918	21964	21918	0.00
22/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14357	14450	14357	14450	0.00
22/05/2007	R201 On 07-February-08			Bond Future	7.4600	7.4900	108.0765	107.9112	0.00
22/05/2007	R201 On 02-August-07			Bond Future	7.6300	7.6550	107.3637	107.1905	0.00
22/05/2007	R201 On 01-November-07			Bond Future	7.5500	7.5750	109.8313	109.6617	0.00
22/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	19333	18508	19333	18508	0.00
22/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	17129	17957	17129	17957	0.00
22/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	49858	48256	49858	48256	0.00
22/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	774	904	774	904	0.00
22/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	13417	12666	13417	12666	0.00
22/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	15967	16910	15967	16910	0.00
22/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	60264	58602	60264	58602	0.00
22/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	366	436	366	436	0.00
22/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	62880	61207	62880	61207	0.00
22/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	302	361	302	361	0.00
22/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	65499	63817	65499	63817	0.00
22/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	249	299	249	299	0.00
22/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	75958	74251	75958	74251	0.00
22/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	113	138	113	138	0.00
22/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	21040	20029	21040	20029	0.00
22/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	9524	10208	9524	10208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	7832	7326	7832	7326	0.00
22/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	24683	25872	24683	25872	0.00
22/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	27113	26092	27113	26092	0.00
22/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	11263	11895	11263	11895	0.00
22/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13082	12453	13082	12453	0.00
22/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	24747	25771	24747	25771	0.00
22/05/2007	R203 On 07-February-08			Bond Future	7.4200	7.4470	109.0119	108.8226	0.00
22/05/2007	R203 On 02-August-07			Bond Future	7.5300	7.5560	108.2695	108.0820	0.00
22/05/2007	R203 On 01-November-07			Bond Future	7.4700	7.4990	106.5229	106.3307	0.00
22/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	21273	20269	21273	20269	0.00
22/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	15677	16566	15677	16566	0.00
22/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	67758	65993	67758	65993	0.00
22/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	696	805	696	805	0.00
22/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	15205	14252	15205	14252	0.00
22/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	13211	14181	13211	14181	0.00
22/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	80513	78696	80513	78696	0.00
22/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	327	385	327	385	0.00
22/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	83700	81875	83700	81875	0.00
22/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	270	319	270	319	0.00
22/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	86874	85039	86874	85039	0.00
22/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	213	253	213	253	0.00
22/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	99519	97662	99519	97662	0.00
22/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	78	95	78	95	0.00
22/05/2007	R204 On 07-February-08			Bond Future	7.4200	7.4450	105.4309	105.2267	0.00
22/05/2007	R204 On 02-August-07			Bond Future	7.5200	7.5470	104.6314	104.4306	0.00
22/05/2007	R204 On 01-November-07			Bond Future	7.4700	7.4940	106.9826	106.7759	0.00
22/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	20995	19896	20995	19896	0.00
22/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	14808	15752	14808	15752	0.00
22/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	73797	71983	73797	71983	0.00
22/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1601	1796	1601	1796	0.00
22/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	15541	14503	15541	14503	0.00
22/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	13016	14045	13016	14045	0.00
22/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	86909	85012	86909	85012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	795	907	795	907	0.00
22/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	90212	88299	90212	88299	0.00
22/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	661	757	661	757	0.00
22/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	93518	91592	93518	91592	0.00
22/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	547	629	547	629	0.00
22/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	106735	104769	106735	104769	0.00
22/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	247	289	247	289	0.00
22/05/2007	R206 On 07-February-08			Bond Future	7.4600	7.4940	100.7520	100.5963	0.00
22/05/2007	R206 On 02-August-07			Bond Future	7.6100	7.6440	99.8994	99.7395	0.00
22/05/2007	R206 On 01-November-07			Bond Future	7.5300	7.5670	102.1412	101.9806	0.00
22/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	24506	23561	24506	23561	0.00
22/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	10966	11578	10966	11578	0.00
22/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	13679	12784	13679	12784	0.00
22/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	6809	7512	6809	7512	0.00
22/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	19411	18458	19411	18458	0.00
22/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	8954	9607	8954	9607	0.00
22/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	22226	21038	22226	21038	0.00
22/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3061	3471	3061	3471	0.00
22/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	32433	31033	32433	31033	0.00
22/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1159	1357	1159	1357	0.00
22/05/2007	R207 On 07-February-08			Bond Future	7.3600	7.3900	99.6625	99.4522	0.00
22/05/2007	R207 On 02-August-07			Bond Future	7.4600	7.4900	98.7392	98.5255	0.00
22/05/2007	R207 On 01-November-07			Bond Future	7.4100	7.4370	100.9526	100.7483	0.00
22/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	22559	21332	22559	21332	0.00
22/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	11947	12823	11947	12823	0.00
22/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	77977	75885	77977	75885	0.00
22/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	197	242	197	242	0.00
22/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	17183	16045	17183	16045	0.00
22/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	10211	11116	10211	11116	0.00
22/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	91879	89758	91879	89758	0.00
22/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	58	73	58	73	0.00
22/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	95327	93203	95327	93203	0.00
22/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	41	53	41	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	98761	96634	98761	96634	0.00
22/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	30	38	30	38	0.00
22/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	112344	110210	112344	110210	0.00
22/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	7	9	7	9	0.00
22/05/2007	R209 On 07-February-08			Bond Future	6.8700	6.9500	94.6200	93.6968	0.00
22/05/2007	R209 On 02-August-07			Bond Future	6.9700	7.0450	93.3701	92.4596	314.00
22/05/2007	R209 On 01-November-07			Bond Future	6.9200	7.0000	92.3438	91.4273	0.00
22/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	24403	18797	24403	18797	0.00
22/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	9476	13101	9476	13101	0.00
22/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	22799	18326	22799	18326	0.00
22/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	18798	23430	18798	23430	0.00
22/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	17372	12224	17372	12224	0.00
22/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	8207	12224	8207	12224	0.00
22/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	40135	33776	40135	33776	0.00
22/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	8347	11093	8347	11093	0.00
22/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	10814	8238	10814	8238	0.00
22/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	36019	42548	36019	42548	0.00
22/05/2007	TRT1 On 02-August-07			Index Future	259.3500	258.9180	259.3500	258.9180	500.00
23/05/2007	ALBI On 07-February-08			Index Future	274.0000	274.8130	274.0030	274.8130	0.00
23/05/2007	ALBI On 02-August-07			Index Future	261.2200	262.0190	261.2170	262.0190	0.00
23/05/2007	ALBI On 01-November-07			Index Future	267.3000	268.1080	267.3000	268.1080	0.00
23/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	201634	209490	201634	209490	0.00
23/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1604	1360	1604	1360	0.00
23/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	74923	82292	74923	82292	0.00
23/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	2753	2102	2753	2102	0.00
23/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	135363	143023	135363	143023	0.00
23/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	2363	1943	2363	1943	0.00
23/05/2007	CRD1 On 02-August-07			Index Future	111.1400	111.6150	111.1400	111.6150	10.00
23/05/2007	GOVI On 07-February-08			jGovi	273.7900	274.5780	273.7900	274.5780	30.00
23/05/2007	GOVI On 02-August-07			jGovi	261.7100	262.4670	261.7110	262.4670	198.00
23/05/2007	GOVI On 01-November-07			jGovi	267.5500	268.3210	267.5475	268.3210	59.00
23/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	102218	108553	102218	108553	0.00
23/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	14318	12773	14318	12773	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	212110	219670	212110	219670	0.00
23/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
23/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	49570	54590	49570	54590	0.00
23/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	24095	21380	24095	21380	0.00
23/05/2007	ILBI On 02-August-07			Index Future	279.9800	280.7040	279.9830	280.7040	0.00
23/05/2007	J153 On 31-August-10			jSwap	8.9400	8.9030	0.0434	0.0422	0.00
23/05/2007	J157 On 15-September-15			jSwap	8.4300	8.4020	0.0493	0.0512	0.00
23/05/2007	J186 On 21-December-26			jSwap	7.8900	7.8560	0.0400	0.0362	0.00
23/05/2007	J201 On 22-December-14			jSwap	8.5100	8.4850	0.0596	0.0580	0.00
23/05/2007	J203 On 15-September-17			jSwap	8.3200	8.2910	0.0569	0.0551	0.00
23/05/2007	J204 On 21-December-18			jSwap	8.2800	8.2450	0.0603	0.0575	0.00
23/05/2007	J207 On 15-January-20			jSwap	8.2200	8.1740	0.0174	0.0141	0.00
23/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2580	0.0000	0.0000	0.00
23/05/2007	JFRA On 07-February-08			jFra	9.2400	9.2010	0.0225	0.0224	0.00
23/05/2007	JFRA On 02-August-07			jFra	9.3500	9.3260	0.0228	0.0227	0.00
23/05/2007	JFRA On 01-November-07			jFra	9.3400	9.3100	0.0244	0.0244	0.00
23/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19001	18988	19001	18988	0.00
23/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14765	14838	14765	14838	0.00
23/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4497	4451	4497	4451	0.00
23/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	1	2	1	2	0.00
23/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4840	4775	4840	4775	0.00
23/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	31	34	31	34	0.00
23/05/2007	JFRA On 23-August-07			jFra	9.3600	0.0000	0.0176	0.0000	0.00
23/05/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	9836	0	9836	0	0.00
23/05/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	10198	0	10198	0	0.00
23/05/2007	JN02 On 07-February-08			jNote	8.8000	8.7500	0.1591	0.1583	0.00
23/05/2007	JN02 On 02-August-07			jNote	9.0400	9.0060	0.1644	0.1639	0.00
23/05/2007	JN02 On 01-November-07			jNote	8.9300	8.8880	0.1626	0.1620	0.00
23/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	15084	14738	15084	14738	0.00
23/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	18775	19263	18775	19263	0.00
23/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7003	6833	7003	6833	0.00
23/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	10899	11277	10899	11277	0.00
23/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	12633	12346	12633	12346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	13983	14389	13983	14389	0.00
23/05/2007	JN05 On 07-February-08			jNote	8.3800	8.3320	0.3381	0.3366	0.00
23/05/2007	JN05 On 02-August-07			jNote	8.5400	8.4940	0.3428	0.3415	0.00
23/05/2007	JN05 On 01-November-07			jNote	8.4600	8.4160	0.3406	0.3391	0.00
23/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	7342	6882	7342	6882	0.00
23/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	32487	33871	32487	33871	0.00
23/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1053	925	1053	925	0.00
23/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	29776	31323	29776	31323	0.00
23/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	5269	4861	5269	4861	0.00
23/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	27009	28396	27009	28396	0.00
23/05/2007	JN10 On 07-February-08			jNote	8.0700	8.0350	0.5449	0.5436	0.00
23/05/2007	JN10 On 02-August-07			jNote	8.1800	8.1580	0.5502	0.5491	0.00
23/05/2007	JN10 On 01-November-07			jNote	8.1300	8.0990	0.5479	0.5468	0.00
23/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1422	1291	1422	1291	0.00
23/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	64595	66582	64595	66582	0.00
23/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	58	48	58	48	0.00
23/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	54913	56730	54913	56730	0.00
23/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	601	533	601	533	0.00
23/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	59463	61368	59463	61368	0.00
23/05/2007	JROD On 31-May-07			jRod	8.6600	8.6630	0.0019	0.0019	0.00
23/05/2007	JROD On 29-June-07			jRod	8.7900	8.7890	0.0022	0.0022	0.00
23/05/2007	JROD On 31-July-07			jRod	9.0500	9.0490	0.0028	0.0028	0.00
23/05/2007	JROD On 31-August-07			jRod	9.0000	8.9950	0.0052	0.0052	0.00
23/05/2007	JROD On 28-September-07			jRod	9.1300	9.1260	0.0057	0.0057	0.00
23/05/2007	JROD On 31-October-07			jRod	9.2600	9.2550	0.0064	0.0064	0.00
23/05/2007	JROD On 30-November-07			jRod	9.1300	9.1300	0.0085	0.0085	0.00
23/05/2007	JROD On 31-December-07			jRod	9.2200	9.2170	0.0091	0.0091	0.00
23/05/2007	OTH1 On 02-August-07			Index Future	258.0700	259.1520	258.0670	259.1520	15.00
23/05/2007	R153 On 07-February-08			Bond Future	7.7300	7.8350	117.8793	117.6233	0.00
23/05/2007	R153 On 02-August-07			Bond Future	8.0200	7.9900	118.9372	119.0240	198.00
23/05/2007	R153 On 01-November-07			Bond Future	7.9600	7.9300	114.8663	114.9466	0.00
23/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	20085	18837	20085	18837	0.00
23/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	19597	20910	19597	20910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	15433	16172	15433	16172	0.00
23/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	1656	1527	1656	1527	0.00
23/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	15797	16263	15797	16263	0.00
23/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	14728	14391	14728	14391	0.00
23/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	12648	13058	12648	13058	0.00
23/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	18284	17891	18284	17891	0.00
23/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	20348	21143	20348	21143	0.00
23/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	893	820	893	820	0.00
23/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	21628	22434	21628	22434	0.00
23/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	760	698	760	698	0.00
23/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	22925	23739	22925	23739	0.00
23/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	645	592	645	592	0.00
23/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	28229	29069	28229	29069	0.00
23/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	327	299	327	299	0.00
23/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	19385	19905	19385	19905	0.00
23/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	11662	11379	11662	11379	0.00
23/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	23246	21874	23246	21874	0.00
23/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	16677	17865	16677	17865	0.00
23/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	26679	25183	26679	25183	0.00
23/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	14071	15136	14071	15136	0.00
23/05/2007	R157 On 07-February-08			Bond Future	7.4800	7.4950	139.9199	139.8228	477.00
23/05/2007	R157 On 02-August-07			Bond Future	7.6500	7.6050	140.1940	140.4853	5.00
23/05/2007	R157 On 01-November-07			Bond Future	7.6000	7.5550	136.3676	136.6520	0.00
23/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	24208	23754	24208	23754	0.00
23/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	22890	23407	22890	23407	0.00
23/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	18874	20727	18874	20727	0.00
23/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	11267	10207	11267	10207	86.00
23/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	14982	16346	14982	16346	0.00
23/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	21750	20270	21750	20270	0.00
23/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	3967	4677	3967	4677	96.00
23/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	33103	30900	33103	30900	0.00
23/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16485	16142	16485	16142	0.00
23/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	32637	33266	32637	33266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	61462	64234	61462	64234	0.00
23/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1141	1001	1141	1001	0.00
23/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	74466	77308	74466	77308	0.00
23/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	557	486	557	486	0.00
23/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	77739	80593	77739	80593	0.00
23/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	463	404	463	404	0.00
23/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	81002	83867	81002	83867	0.00
23/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	370	322	370	322	0.00
23/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	94078	96972	94078	96972	0.00
23/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	143	124	143	124	0.00
23/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	14982	16346	14982	16346	0.00
23/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	21750	20270	21750	20270	0.00
23/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	8499	9435	8499	9435	0.00
23/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	33296	31387	33296	31387	0.00
23/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	24048	25848	24048	25848	0.00
23/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	13100	12056	13100	12056	0.00
23/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	33798	33231	33798	33231	0.00
23/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	15305	15709	15305	15709	0.00
23/05/2007	R186 On 07-February-08			Bond Future	7.2400	7.1790	134.7883	135.5253	0.00
23/05/2007	R186 On 02-August-07			Bond Future	7.3300	7.2710	133.8670	134.6065	6.00
23/05/2007	R186 On 01-November-07			Bond Future	7.2800	7.2240	136.8912	137.6172	0.00
23/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	23508	27572	23508	27572	0.00
23/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	21864	18558	21864	18558	0.00
23/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	110909	118046	110909	118046	0.00
23/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1285	1027	1285	1027	0.00
23/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	16314	20029	16314	20029	0.00
23/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	20255	16710	20255	16710	0.00
23/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	132212	139481	132212	139481	0.00
23/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	601	475	601	475	0.00
23/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	137507	144798	137507	144798	0.00
23/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	495	390	495	390	0.00
23/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	142768	150079	142768	150079	0.00
23/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	391	307	391	307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	163610	170973	163610	170973	0.00
23/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	144	111	144	111	0.00
23/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	34895	40444	34895	40444	0.00
23/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	7540	5828	7540	5828	0.00
23/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	5680	7505	5680	7505	0.00
23/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	42049	36614	42049	36614	0.00
23/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	42442	47985	42442	47985	0.00
23/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	9763	7936	9763	7936	0.00
23/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	66254	72814	66254	72814	0.00
23/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	3606	2795	3606	2795	0.00
23/05/2007	R196 On 07-February-08			Bond Future	8.0100	7.9840	106.5022	106.5321	0.00
23/05/2007	R196 On 02-August-07			Bond Future	8.3400	8.2990	106.7330	106.7857	0.00
23/05/2007	R196 On 01-November-07			Bond Future	8.1800	8.1430	104.0586	104.0997	0.00
23/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	19109	19303	19109	19303	0.00
23/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	16757	16651	16757	16651	0.00
23/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	2425	2683	2425	2683	0.00
23/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	3670	3401	3670	3401	0.00
23/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	14287	14543	14287	14543	0.00
23/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13366	13211	13366	13211	0.00
23/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	4360	4718	4360	4718	0.00
23/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	1948	1778	1948	1778	0.00
23/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	6946	7383	6946	7383	0.00
23/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	893	803	893	803	0.00
23/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	15906	16176	15906	16176	0.00
23/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11882	11742	11882	11742	0.00
23/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	17628	17912	17628	17912	0.00
23/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10515	10388	10515	10388	0.00
23/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	20409	20609	20409	20609	0.00
23/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15574	15475	15574	15475	0.00
23/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	21758	21964	21758	21964	0.00
23/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14450	14357	14450	14357	0.00
23/05/2007	R201 On 07-February-08			Bond Future	7.5400	7.4600	107.6637	108.0765	0.00
23/05/2007	R201 On 02-August-07			Bond Future	7.6800	7.6250	107.0752	107.3637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	R201 On 01-November-07			Bond Future	7.6000	7.5450	109.5489	109.8313	0.00
23/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	17195	19333	17195	19333	0.00
23/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	19118	17129	19118	17129	0.00
23/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	47122	49858	47122	49858	0.00
23/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	922	774	922	774	0.00
23/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	12064	13417	12064	13417	0.00
23/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	17436	15967	17436	15967	0.00
23/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	57454	60264	57454	60264	0.00
23/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	440	366	440	366	0.00
23/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	60058	62880	60058	62880	0.00
23/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	364	302	364	302	0.00
23/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	62666	65499	62666	65499	0.00
23/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	300	249	300	249	0.00
23/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	73097	75958	73097	75958	0.00
23/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	137	113	137	113	0.00
23/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	19259	21040	19259	21040	0.00
23/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	10566	9524	10566	9524	0.00
23/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	6899	7832	6899	7832	0.00
23/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	26574	24683	26574	24683	0.00
23/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	24490	27113	24490	27113	0.00
23/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	12767	11263	12767	11263	0.00
23/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	11437	13082	11437	13082	0.00
23/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	27229	24747	27229	24747	0.00
23/05/2007	R203 On 07-February-08			Bond Future	7.4800	7.4200	108.5988	109.0119	0.00
23/05/2007	R203 On 02-August-07			Bond Future	7.5900	7.5300	107.8520	108.2695	0.00
23/05/2007	R203 On 01-November-07			Bond Future	7.5300	7.4720	106.1105	106.5229	0.00
23/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	19011	21273	19011	21273	0.00
23/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	17546	15677	17546	15677	0.00
23/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	63748	67758	63748	67758	0.00
23/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	861	696	861	696	0.00
23/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	13075	15205	13075	15205	0.00
23/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	15205	13211	15205	13211	0.00
23/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	76420	80513	76420	80513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	409	327	409	327	0.00
23/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	79593	83700	79593	83700	0.00
23/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	338	270	338	270	0.00
23/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	82754	86874	82754	86874	0.00
23/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	268	213	268	213	0.00
23/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	95366	99519	95366	99519	0.00
23/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	100	78	100	78	0.00
23/05/2007	R204 On 07-February-08			Bond Future	7.4700	7.4180	105.0757	105.4309	0.00
23/05/2007	R204 On 02-August-07			Bond Future	7.5700	7.5210	104.2687	104.6314	0.00
23/05/2007	R204 On 01-November-07			Bond Future	7.5200	7.4670	106.6156	106.9826	0.00
23/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	19015	20995	19015	20995	0.00
23/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	16380	14808	16380	14808	0.00
23/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	70387	73797	70387	73797	0.00
23/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	1817	1601	1817	1601	0.00
23/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	13610	15541	13610	15541	0.00
23/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	14755	13016	14755	13016	0.00
23/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	83398	86909	83398	86909	0.00
23/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	911	795	911	795	0.00
23/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	86683	90212	86683	90212	0.00
23/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	759	661	759	661	0.00
23/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	89974	93518	89974	93518	0.00
23/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	630	547	630	547	0.00
23/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	103148	106735	103148	106735	0.00
23/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	286	247	286	247	0.00
23/05/2007	R206 On 07-February-08			Bond Future	7.5200	7.4610	100.4690	100.7520	0.00
23/05/2007	R206 On 02-August-07			Bond Future	7.6700	7.6120	99.6050	99.8994	0.00
23/05/2007	R206 On 01-November-07			Bond Future	7.5900	7.5340	101.8542	102.1412	0.00
23/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	22718	24506	22718	24506	0.00
23/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	12007	10966	12007	10966	0.00
23/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	11870	13679	11870	13679	0.00
23/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	7945	6809	7945	6809	0.00
23/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	17616	19411	17616	19411	0.00
23/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	10029	8954	10029	8954	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	19911	22226	19911	22226	0.00
23/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	3689	3061	3689	3061	0.00
23/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	29775	32433	29775	32433	0.00
23/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1445	1159	1445	1159	0.00
23/05/2007	R207 On 07-February-08			Bond Future	7.4100	7.3630	99.2968	99.6625	0.00
23/05/2007	R207 On 02-August-07			Bond Future	7.5100	7.4630	98.3598	98.7392	0.00
23/05/2007	R207 On 01-November-07			Bond Future	7.4600	7.4110	100.5836	100.9526	0.00
23/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	20365	22559	20365	22559	0.00
23/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	13410	11947	13410	11947	0.00
23/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	74235	77977	74235	77977	0.00
23/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	248	197	248	197	0.00
23/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	15049	17183	15049	17183	0.00
23/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	11767	10211	11767	10211	0.00
23/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	88102	91879	88102	91879	0.00
23/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	74	58	74	58	0.00
23/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	91546	95327	91546	95327	0.00
23/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	54	41	54	41	0.00
23/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	94977	98761	94977	98761	0.00
23/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	38	30	38	30	0.00
23/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	108553	112344	108553	112344	0.00
23/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	9	7	9	7	0.00
23/05/2007	R209 On 07-February-08			Bond Future	6.9500	6.8700	93.6968	94.6200	0.00
23/05/2007	R209 On 02-August-07			Bond Future	7.0500	6.9650	92.4596	93.3701	314.00
23/05/2007	R209 On 01-November-07			Bond Future	7.0000	6.9200	91.4273	92.3438	0.00
23/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	18737	24403	18737	24403	0.00
23/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	13041	9476	13041	9476	0.00
23/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	18041	22799	18041	22799	0.00
23/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	23145	18798	23145	18798	0.00
23/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	12149	17372	12149	17372	0.00
23/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	12149	8207	12149	8207	0.00
23/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	33520	40135	33520	40135	0.00
23/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	10837	8347	10837	8347	0.00
23/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	8003	10814	8003	10814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	42313	36019	42313	36019	0.00
23/05/2007	TRT1 On 02-August-07			Index Future	258.5900	259.3500	258.5900	259.3500	500.00
24/05/2007	ALBI On 07-February-08			Index Future	273.0800	274.0030	273.0820	274.0030	0.00
24/05/2007	ALBI On 02-August-07			Index Future	260.3000	261.2170	260.3030	261.2170	0.00
24/05/2007	ALBI On 01-November-07			Index Future	266.3900	267.3000	266.3870	267.3000	0.00
24/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	192752	201634	192752	201634	0.00
24/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	1932	1604	1932	1604	0.00
24/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	66747	74923	66747	74923	0.00
24/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	3717	2753	3717	2753	0.00
24/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	126808	135363	126808	135363	0.00
24/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	2938	2363	2938	2363	0.00
24/05/2007	CRD1 On 02-August-07			Index Future	110.8200	111.1400	110.8180	111.1400	10.00
24/05/2007	GOVI On 07-February-08			jGovi	272.8300	273.7900	272.8300	273.7900	30.00
24/05/2007	GOVI On 02-August-07			jGovi	260.7900	261.7110	260.7930	261.7110	198.00
24/05/2007	GOVI On 01-November-07			jGovi	266.6100	267.5475	266.6090	267.5475	118.00
24/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	94717	102218	94717	102218	0.00
24/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	16417	14318	16417	14318	0.00
24/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	202930	212110	202930	212110	0.00
24/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
24/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	43840	49570	43840	49570	0.00
24/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	27750	24095	27750	24095	0.00
24/05/2007	ILBI On 02-August-07			Index Future	279.9800	279.9830	279.9760	279.9830	0.00
24/05/2007	J153 On 31-August-10			jSwap	9.0000	8.9430	0.0450	0.0434	0.00
24/05/2007	J157 On 15-September-15			jSwap	8.5000	8.4330	0.0454	0.0493	0.00
24/05/2007	J186 On 21-December-26			jSwap	7.9600	7.8940	0.0469	0.0400	0.00
24/05/2007	J201 On 22-December-14			jSwap	8.5800	8.5130	0.0633	0.0596	0.00
24/05/2007	J203 On 15-September-17			jSwap	8.3800	8.3170	0.0613	0.0569	0.00
24/05/2007	J204 On 21-December-18			jSwap	8.3400	8.2810	0.0646	0.0603	0.00
24/05/2007	J207 On 15-January-20			jSwap	8.2700	8.2160	0.0220	0.0174	0.00
24/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2750	0.0000	0.0000	0.00
24/05/2007	JFRA On 07-February-08			jFra	9.2800	9.2370	0.0226	0.0225	0.00
24/05/2007	JFRA On 02-August-07			jFra	9.3800	9.3450	0.0228	0.0228	0.00
24/05/2007	JFRA On 23-August-07			jFra	9.3800	9.3600	0.0177	0.0176	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	JFRA On 01-November-07			jFra	9.3600	9.3360	0.0245	0.0244	0.00
24/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19026	19001	19026	19001	0.00
24/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14683	14765	14683	14765	0.00
24/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4571	4497	4571	4497	0.00
24/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	1	1	1	1	0.00
24/05/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	9819	9836	9819	9836	0.00
24/05/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	10105	10198	10105	10198	0.00
24/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4895	4840	4895	4840	0.00
24/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	29	31	29	31	0.00
24/05/2007	JN02 On 07-February-08			jNote	8.8500	8.7960	0.1600	0.1591	0.00
24/05/2007	JN02 On 02-August-07			jNote	9.0800	9.0360	0.1652	0.1644	0.00
24/05/2007	JN02 On 01-November-07			jNote	8.9800	8.9260	0.1634	0.1626	0.00
24/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	15536	15084	15536	15084	0.00
24/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	18177	18775	18177	18775	0.00
24/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7296	7003	7296	7003	0.00
24/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	10373	10899	10373	10899	0.00
24/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	13023	12633	13023	12633	0.00
24/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	13480	13983	13480	13983	0.00
24/05/2007	JN05 On 07-February-08			jNote	8.4400	8.3770	0.3402	0.3381	0.00
24/05/2007	JN05 On 02-August-07			jNote	8.6000	8.5350	0.3448	0.3428	0.00
24/05/2007	JN05 On 01-November-07			jNote	8.5200	8.4600	0.3426	0.3406	0.00
24/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	8061	7342	8061	7342	0.00
24/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	30549	32487	30549	32487	0.00
24/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1289	1053	1289	1053	0.00
24/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	27527	29776	27527	29776	0.00
24/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	5905	5269	5905	5269	0.00
24/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	25122	27009	25122	27009	0.00
24/05/2007	JN10 On 07-February-08			jNote	8.1300	8.0650	0.5479	0.5449	0.00
24/05/2007	JN10 On 02-August-07			jNote	8.2500	8.1840	0.5532	0.5502	0.00
24/05/2007	JN10 On 01-November-07			jNote	8.2000	8.1270	0.5510	0.5479	0.00
24/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1787	1422	1787	1422	0.00
24/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	60123	64595	60123	64595	0.00
24/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	99	58	99	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
24/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	50244	54913	50244	54913	0.00
24/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	820	601	820	601	0.00
24/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	54874	59463	54874	59463	0.00
24/05/2007	JROD On 31-May-07			jRod	8.6600	8.6620	0.0019	0.0019	0.00
24/05/2007	JROD On 29-June-07			jRod	8.7800	8.7880	0.0022	0.0022	0.00
24/05/2007	JROD On 31-July-07			jRod	9.0400	9.0530	0.0028	0.0028	0.00
24/05/2007	JROD On 31-August-07			jRod	9.0000	8.9990	0.0052	0.0052	0.00
24/05/2007	JROD On 28-September-07			jRod	9.1300	9.1290	0.0057	0.0057	0.00
24/05/2007	JROD On 31-October-07			jRod	9.2600	9.2560	0.0064	0.0064	0.00
24/05/2007	JROD On 30-November-07			jRod	9.1300	9.1290	0.0085	0.0085	0.00
24/05/2007	JROD On 31-December-07			jRod	9.2200	9.2150	0.0091	0.0091	0.00
24/05/2007	OTH1 On 02-August-07			Index Future	257.0500	258.0670	257.0500	258.0670	15.00
24/05/2007	R153 On 07-February-08			Bond Future	7.8200	7.7300	117.6720	117.8793	0.00
24/05/2007	R153 On 02-August-07			Bond Future	8.1200	8.0200	118.6484	118.9372	178.00
24/05/2007	R153 On 01-November-07			Bond Future	8.0800	7.9600	114.5459	114.8663	0.00
24/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	19002	20085	19002	20085	0.00
24/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	20587	19597	20587	19597	0.00
24/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	13132	15433	13132	15433	0.00
24/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2243	1656	2243	1656	0.00
24/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	14145	15797	14145	15797	0.00
24/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	16280	14728	16280	14728	0.00
24/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	11219	12648	11219	12648	0.00
24/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	20059	18284	20059	18284	0.00
24/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	17811	20348	17811	20348	0.00
24/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1244	893	1244	893	0.00
24/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	19046	21628	19046	21628	0.00
24/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1066	760	1066	760	0.00
24/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	20302	22925	20302	22925	0.00
24/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	911	645	911	645	0.00
24/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	25487	28229	25487	28229	0.00
24/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	473	327	473	327	0.00
24/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	17511	19385	17511	19385	0.00
24/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	12992	11662	12992	11662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	22062	23246	22062	23246	0.00
24/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	17567	16677	17567	16677	0.00
24/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	25396	26679	25396	26679	0.00
24/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	14862	14071	14862	14071	0.00
24/05/2007	R157 On 07-February-08			Bond Future	7.5500	7.4810	139.4699	139.9199	477.00
24/05/2007	R157 On 02-August-07			Bond Future	7.7300	7.6450	139.6139	140.1940	5.00
24/05/2007	R157 On 01-November-07			Bond Future	7.6800	7.5950	135.7658	136.3676	0.00
24/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	21903	24208	21903	24208	0.00
24/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	25085	22890	25085	22890	0.00
24/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	15546	18874	15546	18874	0.00
24/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	13740	11267	13740	11267	86.00
24/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	12392	14982	12392	14982	0.00
24/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	25178	21750	25178	21750	0.00
24/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	2845	3967	2845	3967	96.00
24/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	37782	33103	37782	33103	0.00
24/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	14704	16485	14704	16485	0.00
24/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	35356	32637	35356	32637	0.00
24/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	56041	61462	56041	61462	0.00
24/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1522	1141	1522	1141	0.00
24/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	68864	74466	68864	74466	0.00
24/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	756	557	756	557	0.00
24/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	72107	77739	72107	77739	0.00
24/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	631	463	631	463	0.00
24/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	75339	81002	75339	81002	0.00
24/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	509	370	509	370	0.00
24/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	88336	94078	88336	94078	0.00
24/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	202	143	202	143	0.00
24/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	12392	14982	12392	14982	0.00
24/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	25178	21750	25178	21750	0.00
24/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	6784	8499	6784	8499	0.00
24/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	37599	33296	37599	33296	0.00
24/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	20525	24048	20525	24048	0.00
24/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	15595	13100	15595	13100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	30977	33798	30977	33798	0.00
24/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	16984	15305	16984	15305	0.00
24/05/2007	R186 On 07-February-08			Bond Future	7.3100	7.2370	133.8691	134.7883	0.00
24/05/2007	R186 On 02-August-07			Bond Future	7.4000	7.3290	132.9700	133.8670	6.00
24/05/2007	R186 On 01-November-07			Bond Future	7.3500	7.2810	135.9699	136.8912	0.00
24/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	18982	23508	18982	23508	0.00
24/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	26530	21864	26530	21864	0.00
24/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	102346	110909	102346	110909	0.00
24/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1691	1285	1691	1285	0.00
24/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	12278	16314	12278	16314	0.00
24/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	25432	20255	25432	20255	0.00
24/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	123445	132212	123445	132212	0.00
24/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	804	601	804	601	0.00
24/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	128707	137507	128707	137507	0.00
24/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	664	495	664	495	0.00
24/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	133935	142768	133935	142768	0.00
24/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	528	391	528	391	0.00
24/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	154696	163610	154696	163610	0.00
24/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	199	144	199	144	0.00
24/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	28408	34895	28408	34895	0.00
24/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	10265	7540	10265	7540	0.00
24/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	3876	5680	3876	5680	0.00
24/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	49458	42049	49458	42049	0.00
24/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	35978	42442	35978	42442	0.00
24/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	12491	9763	12491	9763	0.00
24/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	58350	66254	58350	66254	0.00
24/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	4894	3606	4894	3606	0.00
24/05/2007	R196 On 07-February-08			Bond Future	8.1200	8.0140	106.4014	106.5022	0.00
24/05/2007	R196 On 02-August-07			Bond Future	8.4200	8.3350	106.6145	106.7330	0.00
24/05/2007	R196 On 01-November-07			Bond Future	8.2700	8.1760	103.9441	104.0586	0.00
24/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	18546	19109	18546	19109	0.00
24/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	17202	16757	17202	16757	0.00
24/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	1924	2425	1924	2425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4355	3670	4355	3670	0.00
24/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	13660	14287	13660	14287	0.00
24/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13884	13366	13884	13366	0.00
24/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	3632	4360	3632	4360	0.00
24/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2405	1948	2405	1948	0.00
24/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	6019	6946	6019	6946	0.00
24/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1152	893	1152	893	0.00
24/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	15238	15906	15238	15906	0.00
24/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	12359	11882	12359	11882	0.00
24/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	16920	17628	16920	17628	0.00
24/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	10952	10515	10952	10515	0.00
24/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	19824	20409	19824	20409	0.00
24/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	15997	15574	15997	15574	0.00
24/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	21151	21758	21151	21758	0.00
24/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	14851	14450	14851	14450	0.00
24/05/2007	R201 On 07-February-08			Bond Future	7.6100	7.5350	107.2803	107.6637	0.00
24/05/2007	R201 On 02-August-07			Bond Future	7.7600	7.6750	106.5870	107.0752	0.00
24/05/2007	R201 On 01-November-07			Bond Future	7.6800	7.5950	109.0711	109.5489	0.00
24/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	15340	17195	15340	17195	0.00
24/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	21098	19118	21098	19118	0.00
24/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	42579	47122	42579	47122	0.00
24/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1261	922	1261	922	0.00
24/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	10002	12064	10002	12064	0.00
24/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	20153	17436	20153	17436	0.00
24/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	52747	57454	52747	57454	0.00
24/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	615	440	615	440	0.00
24/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	55323	60058	55323	60058	0.00
24/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	511	364	511	364	0.00
24/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	57908	62666	57908	62666	0.00
24/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	424	300	424	300	0.00
24/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	68275	73097	68275	73097	0.00
24/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	197	137	197	137	0.00
24/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	16465	19259	16465	19259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	12550	10566	12550	10566	0.00
24/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	5525	6899	5525	6899	0.00
24/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	29978	26574	29978	26574	0.00
24/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	22177	24490	22177	24490	0.00
24/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	14290	12767	14290	12767	0.00
24/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	10036	11437	10036	11437	0.00
24/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	29662	27229	29662	27229	0.00
24/05/2007	R203 On 07-February-08			Bond Future	7.5400	7.4790	108.1599	108.5988	0.00
24/05/2007	R203 On 02-August-07			Bond Future	7.6500	7.5880	107.4081	107.8520	0.00
24/05/2007	R203 On 01-November-07			Bond Future	7.5900	7.5300	105.6579	106.1105	0.00
24/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	16773	19011	16773	19011	0.00
24/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	19696	17546	19696	17546	0.00
24/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	59527	63748	59527	63748	0.00
24/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1079	861	1079	861	0.00
24/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	10963	13075	10963	13075	0.00
24/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	17620	15205	17620	15205	0.00
24/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	72090	76420	72090	76420	0.00
24/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	519	409	519	409	0.00
24/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	75246	79593	75246	79593	0.00
24/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	430	338	430	338	0.00
24/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	78389	82754	78389	82754	0.00
24/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	343	268	343	268	0.00
24/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	90957	95366	90957	95366	0.00
24/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	131	100	131	100	0.00
24/05/2007	R204 On 07-February-08			Bond Future	7.5300	7.4650	104.5571	105.0757	0.00
24/05/2007	R204 On 02-August-07			Bond Future	7.6400	7.5680	103.7546	104.2687	0.00
24/05/2007	R204 On 01-November-07			Bond Future	7.5800	7.5150	106.0986	106.6156	0.00
24/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	16343	19015	16343	19015	0.00
24/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	18894	16380	18894	16380	0.00
24/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	65625	70387	65625	70387	0.00
24/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2198	1817	2198	1817	0.00
24/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	11164	13610	11164	13610	0.00
24/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	17479	14755	17479	14755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	78465	83398	78465	83398	0.00
24/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1120	911	1120	911	0.00
24/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	81719	86683	81719	86683	0.00
24/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	937	759	937	759	0.00
24/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	84983	89974	84983	89974	0.00
24/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	780	630	780	630	0.00
24/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	98080	103148	98080	103148	0.00
24/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	360	286	360	286	0.00
24/05/2007	R206 On 07-February-08			Bond Future	7.5900	7.5210	100.1401	100.4690	0.00
24/05/2007	R206 On 02-August-07			Bond Future	7.7400	7.6710	99.2670	99.6050	0.00
24/05/2007	R206 On 01-November-07			Bond Future	7.6600	7.5930	101.5151	101.8542	0.00
24/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	20734	22718	20734	22718	0.00
24/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	13313	12007	13313	12007	0.00
24/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	9972	11870	9972	11870	0.00
24/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9427	7945	9427	7945	0.00
24/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	15622	17616	15622	17616	0.00
24/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	11427	10029	11427	10029	0.00
24/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	17388	19911	17388	19911	0.00
24/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4546	3689	4546	3689	0.00
24/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	26805	29775	26805	29775	0.00
24/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1855	1445	1855	1445	0.00
24/05/2007	R207 On 07-February-08			Bond Future	7.4700	7.4100	98.8092	99.2968	0.00
24/05/2007	R207 On 02-August-07			Bond Future	7.5700	7.5110	97.8728	98.3598	0.00
24/05/2007	R207 On 01-November-07			Bond Future	7.5200	7.4580	100.0918	100.5836	0.00
24/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	17645	20365	17645	20365	0.00
24/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	15565	13410	15565	13410	0.00
24/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	69454	74235	69454	74235	0.00
24/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	338	248	338	248	0.00
24/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	12468	15049	12468	15049	0.00
24/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	14104	11767	14104	11767	0.00
24/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	83262	88102	83262	88102	0.00
24/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	104	74	104	74	0.00
24/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	86698	91546	86698	91546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	76	54	76	54	0.00
24/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	90123	94977	90123	94977	0.00
24/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	55	38	55	38	0.00
24/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	103687	108553	103687	108553	0.00
24/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	14	9	14	9	0.00
24/05/2007	R209 On 07-February-08			Bond Future	7.0100	6.9500	93.0140	93.6968	0.00
24/05/2007	R209 On 02-August-07			Bond Future	7.1100	7.0450	91.7862	92.4596	314.00
24/05/2007	R209 On 01-November-07			Bond Future	7.0700	7.0000	90.6933	91.4273	0.00
24/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	15078	18737	15078	18737	0.00
24/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	16210	13041	16210	13041	0.00
24/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	14901	18041	14901	18041	0.00
24/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	26740	23145	26740	23145	0.00
24/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	8747	12149	8747	12149	0.00
24/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	16087	12149	16087	12149	0.00
24/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	28947	33520	28947	33520	0.00
24/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	12999	10837	12999	10837	0.00
24/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	6256	8003	6256	8003	0.00
24/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	47301	42313	47301	42313	0.00
24/05/2007	TRT1 On 02-August-07			Index Future	257.6800	258.5900	257.6810	258.5900	500.00
25/05/2007	ALBI On 07-February-08			Index Future	272.6700	273.0820	272.6680	273.0820	0.00
25/05/2007	ALBI On 02-August-07			Index Future	259.9100	260.3030	259.9110	260.3030	0.00
25/05/2007	ALBI On 01-November-07			Index Future	265.9900	266.3870	265.9870	266.3870	0.00
25/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	188767	192752	188767	192752	0.00
25/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	2087	1932	2087	1932	0.00
25/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	63270	66747	63270	66747	0.00
25/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	4160	3717	4160	3717	0.00
25/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	123074	126808	123074	126808	0.00
25/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	3204	2938	3204	2938	0.00
25/05/2007	CRD1 On 02-August-07			Index Future	110.7500	110.8180	110.7520	110.8180	10.00
25/05/2007	GOVI On 07-February-08			jGovi	272.5200	272.8300	272.5180	272.8300	30.00
25/05/2007	GOVI On 02-August-07			jGovi	260.4900	260.7930	260.4940	260.7930	198.00
25/05/2007	GOVI On 01-November-07			jGovi	266.3000	266.6090	266.3030	266.6090	118.00
25/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	84752	94717	84752	94717	0.00

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25/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	9572	16417	9572	16417	0.00
25/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	199940	202930	199940	202930	0.00
25/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
25/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	34303	43840	34303	43840	0.00
25/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	21273	27750	21273	27750	0.00
25/05/2007	ILBI On 02-August-07			Index Future	280.3100	279.9760	280.3050	279.9760	0.00
25/05/2007	J153 On 31-August-10			jSwap	9.0200	8.9960	0.0456	0.0450	0.00
25/05/2007	J157 On 15-September-15			jSwap	8.5300	8.4970	0.0433	0.0454	0.00
25/05/2007	J186 On 21-December-26			jSwap	8.0000	7.9640	0.0502	0.0469	0.00
25/05/2007	J201 On 22-December-14			jSwap	8.6100	8.5790	0.0648	0.0633	0.00
25/05/2007	J203 On 15-September-17			jSwap	8.4200	8.3830	0.0637	0.0613	0.00
25/05/2007	J204 On 21-December-18			jSwap	8.3800	8.3400	0.0675	0.0646	0.00
25/05/2007	J207 On 15-January-20			jSwap	8.3200	8.2740	0.0253	0.0220	0.00
25/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2750	0.0000	0.0000	0.00
25/05/2007	JFRA On 07-February-08			jFra	9.2700	9.2810	0.0226	0.0226	0.00
25/05/2007	JFRA On 02-August-07			jFra	9.3800	9.3760	0.0228	0.0228	0.00
25/05/2007	JFRA On 23-August-07			jFra	9.3800	9.3800	0.0177	0.0177	10.00
25/05/2007	JFRA On 01-November-07			jFra	9.3500	9.3580	0.0245	0.0245	0.00
25/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18980	19026	18980	19026	0.00
25/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14663	14683	14663	14683	0.00
25/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4571	4571	4571	4571	0.00
25/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	1	1	1	1	0.00
25/05/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	605	9819	605	9819	0.00
25/05/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	877	10105	877	10105	0.00
25/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4880	4895	4880	4895	0.00
25/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	29	29	29	29	0.00
25/05/2007	JN02 On 07-February-08			jNote	8.8800	8.8540	0.1604	0.1600	0.00
25/05/2007	JN02 On 02-August-07			jNote	9.0900	9.0810	0.1653	0.1652	0.00
25/05/2007	JN02 On 01-November-07			jNote	8.9900	8.9750	0.1636	0.1634	0.00
25/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	15699	15536	15699	15536	0.00
25/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	17924	18177	17924	18177	0.00
25/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7274	7296	7274	7296	0.00
25/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	10260	10373	10260	10373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	13098	13023	13098	13023	0.00
25/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	13318	13480	13318	13480	0.00
25/05/2007	JN05 On 07-February-08			jNote	8.4800	8.4420	0.3414	0.3402	0.00
25/05/2007	JN05 On 02-August-07			jNote	8.6300	8.5960	0.3459	0.3448	0.00
25/05/2007	JN05 On 01-November-07			jNote	8.5600	8.5220	0.3437	0.3426	0.00
25/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	8480	8061	8480	8061	0.00
25/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	29462	30549	29462	30549	0.00
25/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1403	1289	1403	1289	0.00
25/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	26425	27527	26425	27527	0.00
25/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	6249	5905	6249	5905	0.00
25/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	24129	25122	24129	25122	0.00
25/05/2007	JN10 On 07-February-08			jNote	8.1800	8.1340	0.5498	0.5479	0.00
25/05/2007	JN10 On 02-August-07			jNote	8.2900	8.2520	0.5548	0.5532	0.00
25/05/2007	JN10 On 01-November-07			jNote	8.2300	8.1960	0.5527	0.5510	0.00
25/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2031	1787	2031	1787	0.00
25/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	57519	60123	57519	60123	0.00
25/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	128	99	128	99	0.00
25/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	47796	50244	47796	50244	0.00
25/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	957	820	957	820	0.00
25/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	52450	54874	52450	54874	0.00
25/05/2007	JROD On 31-May-07			jRod	8.6600	8.6600	0.0024	0.0019	0.00
25/05/2007	JROD On 29-June-07			jRod	8.7700	8.7810	0.0026	0.0022	0.00
25/05/2007	JROD On 31-July-07			jRod	9.0300	9.0430	0.0032	0.0028	0.00
25/05/2007	JROD On 31-August-07			jRod	8.9900	8.9950	0.0056	0.0052	0.00
25/05/2007	JROD On 28-September-07			jRod	9.1200	9.1270	0.0061	0.0057	0.00
25/05/2007	JROD On 31-October-07			jRod	9.2600	9.2560	0.0068	0.0064	0.00
25/05/2007	JROD On 30-November-07			jRod	9.1300	9.1300	0.0090	0.0085	0.00
25/05/2007	JROD On 31-December-07			jRod	9.2200	9.2170	0.0096	0.0091	0.00
25/05/2007	OTH1 On 02-August-07			Index Future	256.5800	257.0500	256.5750	257.0500	15.00
25/05/2007	R153 On 07-February-08			Bond Future	8.0300	7.8150	117.1619	117.6720	0.00
25/05/2007	R153 On 02-August-07			Bond Future	8.1300	8.1200	118.6195	118.6484	155.00
25/05/2007	R153 On 01-November-07			Bond Future	8.0900	8.0800	114.5193	114.5459	0.00
25/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	8510	19002	8510	19002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	15197	20587	15197	20587	0.00
25/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	12878	13132	12878	13132	0.00
25/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2277	2243	2277	2243	0.00
25/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	7723	14145	7723	14145	0.00
25/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	10124	16280	10124	16280	0.00
25/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	5076	11219	5076	11219	0.00
25/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	14182	20059	14182	20059	0.00
25/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	17539	17811	17539	17811	0.00
25/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1261	1244	1261	1244	0.00
25/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	18771	19046	18771	19046	0.00
25/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1079	1066	1079	1066	0.00
25/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	20024	20302	20024	20302	0.00
25/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	921	911	921	911	0.00
25/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	25202	25487	25202	25487	0.00
25/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	477	473	477	473	0.00
25/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	11135	17511	11135	17511	0.00
25/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	6882	12992	6882	12992	0.00
25/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	11216	22062	11216	22062	0.00
25/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	11822	17567	11822	17567	0.00
25/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	14407	25396	14407	25396	0.00
25/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	8975	14862	8975	14862	0.00
25/05/2007	R157 On 07-February-08			Bond Future	7.6500	7.5460	138.7541	139.4699	477.00
25/05/2007	R157 On 02-August-07			Bond Future	7.7500	7.7250	139.4694	139.6139	5.00
25/05/2007	R157 On 01-November-07			Bond Future	7.7000	7.6800	135.6247	135.7658	0.00
25/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	23157	21903	23157	21903	0.00
25/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	33498	25085	33498	25085	0.00
25/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	14694	15546	14694	15546	0.00
25/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	14333	13740	14333	13740	86.00
25/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	23270	20525	23270	20525	0.00
25/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	19751	15595	19751	15595	0.00
25/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	15244	12392	15244	12392	0.00
25/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	29442	25178	29442	25178	0.00
25/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	2565	2845	2565	2845	96.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	38947	37782	38947	37782	0.00
25/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16449	14704	16449	14704	0.00
25/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	44260	35356	44260	35356	0.00
25/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	54672	56041	54672	56041	0.00
25/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1598	1522	1598	1522	0.00
25/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	67456	68864	67456	68864	0.00
25/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	794	756	794	756	0.00
25/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	70692	72107	70692	72107	0.00
25/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	662	631	662	631	0.00
25/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	73919	75339	73919	75339	0.00
25/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	533	509	533	509	0.00
25/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	86901	88336	86901	88336	0.00
25/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	212	202	212	202	0.00
25/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	15244	12392	15244	12392	0.00
25/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	29442	25178	29442	25178	0.00
25/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	9327	6784	9327	6784	0.00
25/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	41553	37599	41553	37599	0.00
25/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	31403	30977	31403	30977	0.00
25/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	24567	16984	24567	16984	0.00
25/05/2007	R186 On 07-February-08			Bond Future	7.3500	7.3100	133.3445	133.8691	0.00
25/05/2007	R186 On 02-August-07			Bond Future	7.4400	7.4000	132.4437	132.9700	6.00
25/05/2007	R186 On 01-November-07			Bond Future	7.4000	7.3540	135.4441	135.9699	0.00
25/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	41228	18982	41228	18982	0.00
25/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	54022	26530	54022	26530	0.00
25/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	97347	102346	97347	102346	0.00
25/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1956	1691	1956	1691	0.00
25/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	29458	12278	29458	12278	0.00
25/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	47870	25432	47870	25432	0.00
25/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	118314	123445	118314	123445	0.00
25/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	936	804	936	804	0.00
25/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	123554	128707	123554	128707	0.00
25/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	774	664	774	664	0.00
25/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	128761	133935	128761	133935	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	617	528	617	528	0.00
25/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	149469	154696	149469	154696	0.00
25/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	235	199	235	199	0.00
25/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	44314	28408	44314	28408	0.00
25/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	31429	10265	31429	10265	0.00
25/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	18218	3876	18218	3876	0.00
25/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	69057	49458	69057	49458	0.00
25/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	56487	35978	56487	35978	0.00
25/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	38245	12491	38245	12491	0.00
25/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	74314	58350	74314	58350	0.00
25/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	26103	4894	26103	4894	0.00
25/05/2007	R196 On 07-February-08			Bond Future	8.1100	8.1150	106.4094	106.4014	0.00
25/05/2007	R196 On 02-August-07			Bond Future	8.4200	8.4160	106.6130	106.6145	0.00
25/05/2007	R196 On 01-November-07			Bond Future	8.2700	8.2680	103.9454	103.9441	0.00
25/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	6447	18546	6447	18546	0.00
25/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	5023	17202	5023	17202	0.00
25/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	3603	3632	3603	3632	0.00
25/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2390	2405	2390	2405	0.00
25/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	4288	13660	4288	13660	0.00
25/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	4500	13884	4500	13884	0.00
25/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	1899	1924	1899	1924	0.00
25/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4344	4355	4344	4355	0.00
25/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	5991	6019	5991	6019	0.00
25/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1139	1152	1139	1152	0.00
25/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	5983	15238	5983	15238	0.00
25/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	3092	12359	3092	12359	0.00
25/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	8004	16920	8004	16920	0.00
25/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	2024	10952	2024	10952	0.00
25/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	7865	19824	7865	19824	0.00
25/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	3958	15997	3958	15997	0.00
25/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	9443	21151	9443	21151	0.00
25/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	3063	14851	3063	14851	0.00
25/05/2007	R201 On 07-February-08			Bond Future	7.6300	7.6050	107.1438	107.2803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	R201 On 02-August-07			Bond Future	7.7800	7.7600	106.4726	106.5870	0.00
25/05/2007	R201 On 01-November-07			Bond Future	7.7000	7.6800	108.9591	109.0711	0.00
25/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	19257	15340	19257	15340	0.00
25/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	26380	21098	26380	21098	0.00
25/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	41500	42579	41500	42579	0.00
25/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1326	1261	1326	1261	0.00
25/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	19481	16465	19481	16465	0.00
25/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	16686	12550	16686	12550	0.00
25/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	13084	10002	13084	10002	0.00
25/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	24355	20153	24355	20153	0.00
25/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	51634	52747	51634	52747	0.00
25/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	647	615	647	615	0.00
25/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	54205	55323	54205	55323	0.00
25/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	537	511	537	511	0.00
25/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	56784	57908	56784	57908	0.00
25/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	445	424	445	424	0.00
25/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	67140	68275	67140	68275	0.00
25/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	206	197	206	197	0.00
25/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8272	5525	8272	5525	0.00
25/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	33845	29978	33845	29978	0.00
25/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	25909	22177	25909	22177	0.00
25/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	19386	14290	19386	14290	0.00
25/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13812	10036	13812	10036	0.00
25/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	34804	29662	34804	29662	0.00
25/05/2007	R203 On 07-February-08			Bond Future	7.5600	7.5420	108.0073	108.1599	0.00
25/05/2007	R203 On 02-August-07			Bond Future	7.6700	7.6500	107.2583	107.4081	0.00
25/05/2007	R203 On 01-November-07			Bond Future	7.6200	7.5940	105.5099	105.6579	0.00
25/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	25561	16773	25561	16773	0.00
25/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	30011	19696	30011	19696	0.00
25/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	58089	59527	58089	59527	0.00
25/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1139	1079	1139	1079	0.00
25/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	17549	10963	17549	10963	0.00
25/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	25686	17620	25686	17620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	70621	72090	70621	72090	0.00
25/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	547	519	547	519	0.00
25/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	73771	75246	73771	75246	0.00
25/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	453	430	453	430	0.00
25/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	76910	78389	76910	78389	0.00
25/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	361	343	361	343	0.00
25/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	89466	90957	89466	90957	0.00
25/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	138	131	138	131	0.00
25/05/2007	R204 On 07-February-08			Bond Future	7.5600	7.5340	104.3551	104.5571	0.00
25/05/2007	R204 On 02-August-07			Bond Future	7.6600	7.6350	103.5560	103.7546	0.00
25/05/2007	R204 On 01-November-07			Bond Future	7.6100	7.5830	105.9019	106.0986	0.00
25/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	36505	16343	36505	16343	0.00
25/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	41076	18894	41076	18894	0.00
25/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	63767	65625	63767	65625	0.00
25/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2325	2198	2325	2198	0.00
25/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	27058	11164	27058	11164	0.00
25/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	35340	17479	35340	17479	0.00
25/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	76546	78465	76546	78465	0.00
25/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1187	1120	1187	1120	0.00
25/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	79789	81719	79789	81719	0.00
25/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	993	937	993	937	0.00
25/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	83044	84983	83044	84983	0.00
25/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	828	780	828	780	0.00
25/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	96116	98080	96116	98080	0.00
25/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	382	360	382	360	0.00
25/05/2007	R206 On 07-February-08			Bond Future	7.6100	7.5910	100.0370	100.1401	0.00
25/05/2007	R206 On 02-August-07			Bond Future	7.7600	7.7390	99.1629	99.2670	0.00
25/05/2007	R206 On 01-November-07			Bond Future	7.6900	7.6630	101.4088	101.5151	0.00
25/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	22073	20734	22073	20734	0.00
25/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	15683	13313	15683	13313	0.00
25/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	9377	9972	9377	9972	0.00
25/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9872	9427	9872	9427	0.00
25/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	16576	15622	16576	15622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	13443	11427	13443	11427	0.00
25/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	16599	17388	16599	17388	0.00
25/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4798	4546	4798	4546	0.00
25/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	25880	26805	25880	26805	0.00
25/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1971	1855	1971	1855	0.00
25/05/2007	R207 On 07-February-08			Bond Future	7.5000	7.4730	98.6013	98.8092	0.00
25/05/2007	R207 On 02-August-07			Bond Future	7.6000	7.5730	97.6773	97.8728	0.00
25/05/2007	R207 On 01-November-07			Bond Future	7.5500	7.5210	99.8821	100.0918	0.00
25/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	28277	17645	28277	17645	0.00
25/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	28277	15565	28277	15565	0.00
25/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	67533	69454	67533	69454	0.00
25/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	372	338	372	338	0.00
25/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	20699	12468	20699	12468	0.00
25/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	24433	14104	24433	14104	0.00
25/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	81318	83262	81318	83262	0.00
25/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	115	104	115	104	0.00
25/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	84751	86698	84751	86698	0.00
25/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	84	76	84	76	0.00
25/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	88174	90123	88174	90123	0.00
25/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	61	55	61	55	0.00
25/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	101733	103687	101733	103687	0.00
25/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	15	14	15	14	0.00
25/05/2007	R209 On 07-February-08			Bond Future	7.0600	7.0100	92.4511	93.0140	0.00
25/05/2007	R209 On 02-August-07			Bond Future	7.1600	7.1050	91.2310	91.7862	314.00
25/05/2007	R209 On 01-November-07			Bond Future	7.1200	7.0650	90.1350	90.6933	0.00
25/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	35793	15078	35793	15078	0.00
25/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	42554	16210	42554	16210	0.00
25/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	12559	14901	12559	14901	0.00
25/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	29949	26740	29949	26740	0.00
25/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	24094	8747	24094	8747	0.00
25/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	37016	16087	37016	16087	0.00
25/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	25397	28947	25397	28947	0.00
25/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	14999	12999	14999	12999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	5018	6256	5018	6256	0.00
25/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	51614	47301	51614	47301	0.00
25/05/2007	TRT1 On 02-August-07			Index Future	257.3800	257.6810	257.3820	257.6810	500.00
28/05/2007	ALBI On 07-February-08			Index Future	272.6500	272.6680	272.6510	272.6680	0.00
28/05/2007	ALBI On 02-August-07			Index Future	259.8900	259.9110	259.8920	259.9110	0.00
28/05/2007	ALBI On 01-November-07			Index Future	265.9700	265.9870	265.9670	265.9870	0.00
28/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	188543	188767	188543	188767	0.00
28/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	2033	2087	2033	2087	0.00
28/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	62830	63270	62830	63270	0.00
28/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	3910	4160	3910	4160	0.00
28/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	122768	123074	122768	123074	0.00
28/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	3098	3204	3098	3204	0.00
28/05/2007	CRD1 On 02-August-07			Index Future	110.7600	110.7520	110.7630	110.7520	10.00
28/05/2007	GOVI On 07-February-08			jGovi	272.4600	272.5180	272.4550	272.5180	30.00
28/05/2007	GOVI On 02-August-07			jGovi	260.4300	260.4940	260.4340	260.4940	198.00
28/05/2007	GOVI On 01-November-07			jGovi	266.2400	266.3030	266.2400	266.3030	118.00
28/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	84101	84752	84101	84752	0.00
28/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	9551	9572	9551	9572	0.00
28/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	199340	199940	199340	199940	0.00
28/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
28/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	33685	34303	33685	34303	0.00
28/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	21285	21273	21285	21273	0.00
28/05/2007	ILBI On 02-August-07			Index Future	280.2400	280.3050	280.2360	280.3050	0.00
28/05/2007	J153 On 31-August-10			jSwap	9.0100	9.0160	0.0454	0.0456	0.00
28/05/2007	J157 On 15-September-15			jSwap	8.5200	8.5300	0.0442	0.0433	0.00
28/05/2007	J186 On 21-December-26			jSwap	7.9800	7.9980	0.0481	0.0502	0.00
28/05/2007	J201 On 22-December-14			jSwap	8.6000	8.6050	0.0643	0.0648	0.00
28/05/2007	J203 On 15-September-17			jSwap	8.4000	8.4180	0.0628	0.0637	0.00
28/05/2007	J204 On 21-December-18			jSwap	8.3600	8.3790	0.0661	0.0675	0.00
28/05/2007	J207 On 15-January-20			jSwap	8.2900	8.3150	0.0234	0.0253	0.00
28/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2790	0.0000	0.0000	0.00
28/05/2007	JFRA On 07-February-08			jFra	9.2800	9.2700	0.0226	0.0226	0.00
28/05/2007	JFRA On 02-August-07			jFra	9.3700	9.3760	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
28/05/2007	JFRA On 23-August-07			jFra	9.3800	9.3800	0.0177	0.0177	10.00
28/05/2007	JFRA On 01-November-07			jFra	9.3600	9.3520	0.0245	0.0245	0.00
28/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18900	18980	18900	18980	0.00
28/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14551	14663	14551	14663	0.00
28/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4566	4571	4566	4571	0.00
28/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	1	1	1	1	0.00
28/05/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	596	605	596	605	0.00
28/05/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	861	877	861	877	0.00
28/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4893	4880	4893	4880	0.00
28/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	27	29	27	29	0.00
28/05/2007	JN02 On 07-February-08			jNote	8.8700	8.8770	0.1603	0.1604	0.00
28/05/2007	JN02 On 02-August-07			jNote	9.0900	9.0860	0.1653	0.1653	0.00
28/05/2007	JN02 On 01-November-07			jNote	8.9900	8.9880	0.1637	0.1636	0.00
28/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	15559	15699	15559	15699	0.00
28/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	17874	17924	17874	17924	0.00
28/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7117	7274	7117	7274	0.00
28/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	10030	10260	10030	10260	0.00
28/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	12982	13098	12982	13098	0.00
28/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	13185	13318	13185	13318	0.00
28/05/2007	JN05 On 07-February-08			jNote	8.4700	8.4790	0.3410	0.3414	0.00
28/05/2007	JN05 On 02-August-07			jNote	8.6200	8.6260	0.3455	0.3459	0.00
28/05/2007	JN05 On 01-November-07			jNote	8.5500	8.5550	0.3434	0.3437	0.00
28/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	8234	8480	8234	8480	0.00
28/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	29744	29462	29744	29462	0.00
28/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1261	1403	1261	1403	0.00
28/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	26646	26425	26646	26425	0.00
28/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	6024	6249	6024	6249	0.00
28/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	24309	24129	24309	24129	0.00
28/05/2007	JN10 On 07-February-08			jNote	8.1600	8.1750	0.5489	0.5498	0.00
28/05/2007	JN10 On 02-August-07			jNote	8.2800	8.2880	0.5542	0.5548	0.00
28/05/2007	JN10 On 01-November-07			jNote	8.2200	8.2330	0.5520	0.5527	0.00
28/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1879	2031	1879	2031	0.00
28/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	58538	57519	58538	57519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	98	128	98	128	0.00
28/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	48655	47796	48655	47796	0.00
28/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	860	957	860	957	0.00
28/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	53316	52450	53316	52450	0.00
28/05/2007	JROD On 31-May-07			jRod	8.6600	8.6590	0.0019	0.0024	0.00
28/05/2007	JROD On 29-June-07			jRod	8.7600	8.7720	0.0021	0.0026	0.00
28/05/2007	JROD On 31-July-07			jRod	9.0100	9.0290	0.0027	0.0032	0.00
28/05/2007	JROD On 31-August-07			jRod	8.9800	8.9880	0.0051	0.0056	0.00
28/05/2007	JROD On 28-September-07			jRod	9.1200	9.1230	0.0057	0.0061	0.00
28/05/2007	JROD On 31-October-07			jRod	9.2500	9.2580	0.0063	0.0068	0.00
28/05/2007	JROD On 30-November-07			jRod	9.1300	9.1340	0.0085	0.0090	0.00
28/05/2007	JROD On 31-December-07			jRod	9.2200	9.2230	0.0091	0.0096	0.00
28/05/2007	OTH1 On 02-August-07			Index Future	256.4300	256.5750	256.4320	256.5750	15.00
28/05/2007	R153 On 07-February-08			Bond Future	8.0400	8.0250	117.1376	117.1619	0.00
28/05/2007	R153 On 02-August-07			Bond Future	8.1400	8.1300	118.5907	118.6195	155.00
28/05/2007	R153 On 01-November-07			Bond Future	8.1000	8.0900	114.4926	114.5193	0.00
28/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	11029	11216	11029	11216	0.00
28/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	11877	11822	11877	11822	0.00
28/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	12553	12878	12553	12878	0.00
28/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2240	2277	2240	2277	0.00
28/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	7518	7723	7518	7723	0.00
28/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	10185	10124	10185	10124	0.00
28/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	8345	8510	8345	8510	0.00
28/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	15274	15197	15274	15197	0.00
28/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	4908	5076	4908	5076	0.00
28/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	14280	14182	14280	14182	0.00
28/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	17212	17539	17212	17539	0.00
28/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1222	1261	1222	1261	0.00
28/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	18445	18771	18445	18771	0.00
28/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1042	1079	1042	1079	0.00
28/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	19700	20024	19700	20024	0.00
28/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	885	921	885	921	0.00
28/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	24887	25202	24887	25202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	449	477	449	477	0.00
28/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	10899	11135	10899	11135	0.00
28/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	6913	6882	6913	6882	0.00
28/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	14201	14407	14201	14407	0.00
28/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	9011	8975	9011	8975	0.00
28/05/2007	R157 On 07-February-08			Bond Future	7.6600	7.6500	138.6855	138.7541	477.00
28/05/2007	R157 On 02-August-07			Bond Future	7.7600	7.7450	139.3972	139.4694	5.00
28/05/2007	R157 On 01-November-07			Bond Future	7.7100	7.7000	135.5542	135.6247	0.00
28/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	30866	31403	30866	31403	0.00
28/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	24716	24567	24716	24567	0.00
28/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	14010	14694	14010	14694	0.00
28/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	14371	14333	14371	14333	86.00
28/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	22693	23270	22693	23270	0.00
28/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	19880	19751	19880	19751	0.00
28/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	22688	23157	22688	23157	0.00
28/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	33714	33498	33714	33498	0.00
28/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	14765	15244	14765	15244	0.00
28/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	29667	29442	29667	29442	0.00
28/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	2293	2565	2293	2565	96.00
28/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	39398	38947	39398	38947	0.00
28/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16055	16449	16055	16449	0.00
28/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	44551	44260	44551	44260	0.00
28/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	53875	54672	53875	54672	0.00
28/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1523	1598	1523	1598	0.00
28/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	66681	67456	66681	67456	0.00
28/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	740	794	740	794	0.00
28/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	69922	70692	69922	70692	0.00
28/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	614	662	614	662	0.00
28/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	73155	73919	73155	73919	0.00
28/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	492	533	492	533	0.00
28/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	86157	86901	86157	86901	0.00
28/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	190	212	190	212	0.00
28/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	14765	15244	14765	15244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	29667	29442	29667	29442	0.00
28/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	8958	9327	8958	9327	0.00
28/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	41889	41553	41889	41553	0.00
28/05/2007	R186 On 07-February-08			Bond Future	7.3600	7.3520	133.2076	133.3445	0.00
28/05/2007	R186 On 02-August-07			Bond Future	7.4500	7.4420	132.3064	132.4437	6.00
28/05/2007	R186 On 01-November-07			Bond Future	7.4100	7.3960	135.3194	135.4441	0.00
28/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	40308	41228	40308	41228	0.00
28/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	54470	54022	54470	54022	0.00
28/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	95878	97347	95878	97347	0.00
28/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1860	1956	1860	1956	0.00
28/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	43258	44314	43258	44314	0.00
28/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	31620	31429	31620	31429	0.00
28/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	28566	29458	28566	29458	0.00
28/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	48225	47870	48225	47870	0.00
28/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	116874	118314	116874	118314	0.00
28/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	870	936	870	936	0.00
28/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	122122	123554	122122	123554	0.00
28/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	716	774	716	774	0.00
28/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	127337	128761	127337	128761	0.00
28/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	566	617	566	617	0.00
28/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	148070	149469	148070	149469	0.00
28/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	210	235	210	235	0.00
28/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	17521	18218	17521	18218	0.00
28/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	69608	69057	69608	69057	0.00
28/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	55427	56487	55427	56487	0.00
28/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	38555	38245	38555	38245	0.00
28/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	73142	74314	73142	74314	0.00
28/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	26300	26103	26300	26103	0.00
28/05/2007	R196 On 07-February-08			Bond Future	8.1100	8.1070	106.4024	106.4094	0.00
28/05/2007	R196 On 02-August-07			Bond Future	8.4300	8.4170	106.5999	106.6130	0.00
28/05/2007	R196 On 01-November-07			Bond Future	8.2800	8.2670	103.9354	103.9454	0.00
28/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	6376	6447	6376	6447	0.00
28/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	5022	5023	5022	5023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	3464	3603	3464	3603	0.00
28/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2384	2390	2384	2390	0.00
28/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	4198	4288	4198	4288	0.00
28/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	4509	4500	4509	4500	0.00
28/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	1789	1899	1789	1899	0.00
28/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4366	4344	4366	4344	0.00
28/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	5841	5991	5841	5991	0.00
28/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1120	1139	1120	1139	0.00
28/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	5883	5983	5883	5983	0.00
28/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	3091	3092	3091	3092	0.00
28/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	7898	8004	7898	8004	0.00
28/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	2018	2024	2018	2024	0.00
28/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	7791	7865	7791	7865	0.00
28/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	3954	3958	3954	3958	0.00
28/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	9366	9443	9366	9443	0.00
28/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	3056	3063	3056	3063	0.00
28/05/2007	R201 On 07-February-08			Bond Future	7.6400	7.6300	107.0892	107.1438	0.00
28/05/2007	R201 On 02-August-07			Bond Future	7.7900	7.7800	106.4154	106.4726	0.00
28/05/2007	R201 On 01-November-07			Bond Future	7.7100	7.7000	108.9031	108.9591	0.00
28/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	25476	25909	25476	25909	0.00
28/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	19499	19386	19499	19386	0.00
28/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	40869	41500	40869	41500	0.00
28/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1267	1326	1267	1326	0.00
28/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	19014	19481	19014	19481	0.00
28/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	16780	16686	16780	16686	0.00
28/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	18876	19257	18876	19257	0.00
28/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	26545	26380	26545	26380	0.00
28/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	12690	13084	12690	13084	0.00
28/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	24521	24355	24521	24355	0.00
28/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	51021	51634	51021	51634	0.00
28/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	605	647	605	647	0.00
28/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	53595	54205	53595	54205	0.00
28/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	499	537	499	537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	56179	56784	56179	56784	0.00
28/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	411	445	411	445	0.00
28/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	66548	67140	66548	67140	0.00
28/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	186	206	186	206	0.00
28/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	7962	8272	7962	8272	0.00
28/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	34094	33845	34094	33845	0.00
28/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13490	13812	13490	13812	0.00
28/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	35027	34804	35027	34804	0.00
28/05/2007	R203 On 07-February-08			Bond Future	7.5700	7.5640	107.9726	108.0073	0.00
28/05/2007	R203 On 02-August-07			Bond Future	7.6800	7.6710	107.2155	107.2583	0.00
28/05/2007	R203 On 01-November-07			Bond Future	7.6200	7.6150	105.4677	105.5099	0.00
28/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	25231	25561	25231	25561	0.00
28/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	30028	30011	30028	30011	0.00
28/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	57581	58089	57581	58089	0.00
28/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1058	1139	1058	1139	0.00
28/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	17161	17549	17161	17549	0.00
28/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	25720	25686	25720	25686	0.00
28/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	70142	70621	70142	70621	0.00
28/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	497	547	497	547	0.00
28/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	73299	73771	73299	73771	0.00
28/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	408	453	408	453	0.00
28/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	76444	76910	76444	76910	0.00
28/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	323	361	323	361	0.00
28/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	89020	89466	89020	89466	0.00
28/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	119	138	119	138	0.00
28/05/2007	R204 On 07-February-08			Bond Future	7.5700	7.5610	104.2730	104.3551	0.00
28/05/2007	R204 On 02-August-07			Bond Future	7.6700	7.6610	103.4645	103.5560	0.00
28/05/2007	R204 On 01-November-07			Bond Future	7.6200	7.6090	105.8112	105.9019	0.00
28/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	35870	36505	35870	36505	0.00
28/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	41263	41076	41263	41076	0.00
28/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	62753	63767	62753	63767	0.00
28/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2227	2325	2227	2325	0.00
28/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	26342	27058	26342	27058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	35531	35340	35531	35340	0.00
28/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	75560	76546	75560	76546	0.00
28/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1116	1187	1116	1187	0.00
28/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	78811	79789	78811	79789	0.00
28/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	929	993	929	993	0.00
28/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	82072	83044	82072	83044	0.00
28/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	770	828	770	828	0.00
28/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	95167	96116	95167	96116	0.00
28/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	348	382	348	382	0.00
28/05/2007	R206 On 07-February-08			Bond Future	7.6300	7.6130	99.9809	100.0370	0.00
28/05/2007	R206 On 02-August-07			Bond Future	7.7700	7.7600	99.1034	99.1629	0.00
28/05/2007	R206 On 01-November-07			Bond Future	7.7000	7.6850	101.3508	101.4088	0.00
28/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	21650	22073	21650	22073	0.00
28/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	15821	15683	15821	15683	0.00
28/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	8873	9377	8873	9377	0.00
28/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9963	9872	9963	9872	0.00
28/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	16124	16576	16124	16576	0.00
28/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	13570	13443	13570	13443	0.00
28/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	16002	16599	16002	16599	0.00
28/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4795	4798	4795	4798	0.00
28/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	25251	25880	25251	25880	0.00
28/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1937	1971	1937	1971	0.00
28/05/2007	R207 On 07-February-08			Bond Future	7.5100	7.5000	98.5628	98.6013	0.00
28/05/2007	R207 On 02-August-07			Bond Future	7.6000	7.5980	97.6304	97.6773	0.00
28/05/2007	R207 On 01-November-07			Bond Future	7.5500	7.5480	99.8433	99.8821	0.00
28/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	27915	28277	27915	28277	0.00
28/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	28299	28277	28299	28277	0.00
28/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	67029	67533	67029	67533	0.00
28/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	336	372	336	372	0.00
28/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	20300	20699	20300	20699	0.00
28/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	24421	24433	24421	24433	0.00
28/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	80834	81318	80834	81318	0.00
28/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	100	115	100	115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	84271	84751	84271	84751	0.00
28/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	72	84	72	84	0.00
28/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	87696	88174	87696	88174	0.00
28/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	52	61	52	61	0.00
28/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	101262	101733	101262	101733	0.00
28/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	12	15	12	15	0.00
28/05/2007	R209 On 07-February-08			Bond Future	7.0800	7.0600	92.2275	92.4511	0.00
28/05/2007	R209 On 02-August-07			Bond Future	7.1800	7.1550	91.0105	91.2310	314.00
28/05/2007	R209 On 01-November-07			Bond Future	7.1400	7.1150	89.9133	90.1350	0.00
28/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	34473	35793	34473	35793	0.00
28/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	43471	42554	43471	42554	0.00
28/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	23679	25397	23679	25397	0.00
28/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	15487	14999	15487	14999	0.00
28/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	22835	24094	22835	24094	0.00
28/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	37975	37016	37975	37016	0.00
28/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	11343	12559	11343	12559	0.00
28/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30938	29949	30938	29949	0.00
28/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	4336	5018	4336	5018	0.00
28/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	53137	51614	53137	51614	0.00
28/05/2007	TRT1 On 02-August-07			Index Future	257.3200	257.3820	257.3200	257.3820	500.00
29/05/2007	ALBI On 07-February-08			Index Future	272.6500	272.6510	272.6510	272.6510	0.00
29/05/2007	ALBI On 02-August-07			Index Future	259.8900	259.8920	259.8920	259.8920	0.00
29/05/2007	ALBI On 01-November-07			Index Future	265.9700	265.9670	265.9670	265.9670	0.00
29/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	188523	188543	188523	188543	0.00
29/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	2013	2033	2013	2033	0.00
29/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	62738	62830	62738	62830	0.00
29/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	3818	3910	3818	3910	0.00
29/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	122728	122768	122728	122768	0.00
29/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	3058	3098	3058	3098	0.00
29/05/2007	CRD1 On 02-August-07			Index Future	110.8000	110.7630	110.7990	110.7630	10.00
29/05/2007	GOVI On 07-February-08			jGovi	272.5700	272.4550	272.5740	272.4550	30.00
29/05/2007	GOVI On 02-August-07			jGovi	260.5500	260.4340	260.5470	260.4340	198.00
29/05/2007	GOVI On 01-November-07			jGovi	266.3600	266.2400	266.3560	266.2400	118.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	85017	84101	85017	84101	0.00
29/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	9277	9551	9277	9551	0.00
29/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	200470	199340	200470	199340	0.00
29/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
29/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	34275	33685	34275	33685	0.00
29/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	20715	21285	20715	21285	0.00
29/05/2007	ILBI On 02-August-07			Index Future	280.2400	280.2360	280.2360	280.2360	0.00
29/05/2007	J153 On 31-August-10			jSwap	9.0000	9.0080	0.0451	0.0454	0.00
29/05/2007	J157 On 15-September-15			jSwap	8.5100	8.5160	0.0444	0.0442	0.00
29/05/2007	J186 On 21-December-26			jSwap	7.9700	7.9760	0.0472	0.0481	0.00
29/05/2007	J201 On 22-December-14			jSwap	8.5900	8.5950	0.0640	0.0643	0.00
29/05/2007	J203 On 15-September-17			jSwap	8.4000	8.4040	0.0624	0.0628	0.00
29/05/2007	J204 On 21-December-18			jSwap	8.3500	8.3590	0.0655	0.0661	0.00
29/05/2007	J207 On 15-January-20			jSwap	8.2800	8.2910	0.0227	0.0234	0.00
29/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2790	0.0000	0.0000	0.00
29/05/2007	JFRA On 07-February-08			jFra	9.2700	9.2830	0.0226	0.0226	0.00
29/05/2007	JFRA On 02-August-07			jFra	9.3600	9.3740	0.0228	0.0228	0.00
29/05/2007	JFRA On 23-August-07			jFra	9.3600	9.3800	0.0176	0.0177	10.00
29/05/2007	JFRA On 01-November-07			jFra	9.3500	9.3580	0.0245	0.0245	0.00
29/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18850	18900	18850	18900	0.00
29/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14534	14551	14534	14551	0.00
29/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4532	4566	4532	4566	0.00
29/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	1	1	1	1	0.00
29/05/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	580	596	580	596	0.00
29/05/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	872	861	872	861	0.00
29/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	4872	4893	4872	4893	0.00
29/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	27	27	27	27	0.00
29/05/2007	JN02 On 07-February-08			jNote	8.8600	8.8720	0.1602	0.1603	0.00
29/05/2007	JN02 On 02-August-07			jNote	9.0800	9.0900	0.1652	0.1653	0.00
29/05/2007	JN02 On 01-November-07			jNote	8.9800	8.9890	0.1635	0.1637	0.00
29/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	15433	15559	15433	15559	0.00
29/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	17947	17874	17947	17874	0.00
29/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	7005	7117	7005	7117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	10027	10030	10027	10030	0.00
29/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	12860	12982	12860	12982	0.00
29/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	13226	13185	13226	13185	0.00
29/05/2007	JN05 On 07-February-08			jNote	8.4600	8.4660	0.3409	0.3410	0.00
29/05/2007	JN05 On 02-August-07			jNote	8.6200	8.6170	0.3455	0.3455	0.00
29/05/2007	JN05 On 01-November-07			jNote	8.5400	8.5450	0.3433	0.3434	0.00
29/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	8181	8234	8181	8234	0.00
29/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	29772	29744	29772	29744	0.00
29/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1223	1261	1223	1261	0.00
29/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	26652	26646	26652	26646	0.00
29/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	5976	6024	5976	6024	0.00
29/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	24303	24309	24303	24309	0.00
29/05/2007	JN10 On 07-February-08			jNote	8.1500	8.1580	0.5486	0.5489	0.00
29/05/2007	JN10 On 02-August-07			jNote	8.2700	8.2750	0.5539	0.5542	0.00
29/05/2007	JN10 On 01-November-07			jNote	8.2100	8.2190	0.5516	0.5520	0.00
29/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	1822	1879	1822	1879	0.00
29/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	58962	58538	58962	58538	0.00
29/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	87	98	87	98	0.00
29/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	49056	48655	49056	48655	0.00
29/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	821	860	821	860	0.00
29/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	53756	53316	53756	53316	0.00
29/05/2007	JROD On 31-May-07			jRod	8.6600	8.6580	0.0019	0.0019	0.00
29/05/2007	JROD On 29-June-07			jRod	8.7500	8.7570	0.0021	0.0021	0.00
29/05/2007	JROD On 31-July-07			jRod	9.0000	9.0080	0.0027	0.0027	0.00
29/05/2007	JROD On 31-August-07			jRod	8.9700	8.9790	0.0051	0.0051	0.00
29/05/2007	JROD On 28-September-07			jRod	9.1100	9.1150	0.0056	0.0057	0.00
29/05/2007	JROD On 31-October-07			jRod	9.2500	9.2500	0.0063	0.0063	0.00
29/05/2007	JROD On 30-November-07			jRod	9.1300	9.1290	0.0085	0.0085	0.00
29/05/2007	JROD On 31-December-07			jRod	9.2200	9.2180	0.0091	0.0091	0.00
29/05/2007	OTH1 On 02-August-07			Index Future	256.5100	256.4320	256.5050	256.4320	15.00
29/05/2007	R153 On 07-February-08			Bond Future	8.0400	8.0350	117.1376	117.1376	0.00
29/05/2007	R153 On 02-August-07			Bond Future	8.1400	8.1400	118.5907	118.5907	131.00
29/05/2007	R153 On 01-November-07			Bond Future	8.1000	8.1000	114.4926	114.4926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	11007	11029	11007	11029	0.00
29/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	11855	11877	11855	11877	0.00
29/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	12517	12553	12517	12553	0.00
29/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	2204	2240	2204	2240	0.00
29/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	7490	7518	7490	7518	0.00
29/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	10158	10185	10158	10185	0.00
29/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	8323	8345	8323	8345	0.00
29/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	15252	15274	15252	15274	0.00
29/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	4883	4908	4883	4908	0.00
29/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	14255	14280	14255	14280	0.00
29/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	17184	17212	17184	17212	0.00
29/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1194	1222	1194	1222	0.00
29/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	18420	18445	18420	18445	0.00
29/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1016	1042	1016	1042	0.00
29/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	19677	19700	19677	19700	0.00
29/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	862	885	862	885	0.00
29/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	24871	24887	24871	24887	0.00
29/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	434	449	434	449	0.00
29/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	10871	10899	10871	10899	0.00
29/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	6885	6913	6885	6913	0.00
29/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	14179	14201	14179	14201	0.00
29/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	8989	9011	8989	9011	0.00
29/05/2007	R157 On 07-February-08			Bond Future	7.6500	7.6600	138.7541	138.6855	477.00
29/05/2007	R157 On 02-August-07			Bond Future	7.7500	7.7550	139.4694	139.3972	5.00
29/05/2007	R157 On 01-November-07			Bond Future	7.7000	7.7100	135.6247	135.5542	0.00
29/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	31187	30866	31187	30866	0.00
29/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	24352	24716	24352	24716	0.00
29/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	14267	14010	14267	14010	0.00
29/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	13906	14371	13906	14371	86.00
29/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	23000	22693	23000	22693	0.00
29/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	19482	19880	19482	19880	0.00
29/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	22942	22688	22942	22688	0.00
29/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	33282	33714	33282	33714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	14982	14765	14982	14765	0.00
29/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	29179	29667	29179	29667	0.00
29/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	2338	2293	2338	2293	96.00
29/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	38720	39398	38720	39398	0.00
29/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	16246	16055	16246	16055	0.00
29/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	44057	44551	44057	44551	0.00
29/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	54493	53875	54493	53875	0.00
29/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	1419	1523	1419	1523	0.00
29/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	67344	66681	67344	66681	0.00
29/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	681	740	681	740	0.00
29/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	70593	69922	70593	69922	0.00
29/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	563	614	563	614	0.00
29/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	73835	73155	73835	73155	0.00
29/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	449	492	449	492	0.00
29/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	86859	86157	86859	86157	0.00
29/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	171	190	171	190	0.00
29/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	14982	14765	14982	14765	0.00
29/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	29179	29667	29179	29667	0.00
29/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	9098	8958	9098	8958	0.00
29/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	41324	41889	41324	41889	0.00
29/05/2007	R186 On 07-February-08			Bond Future	7.3600	7.3630	133.2076	133.2076	0.00
29/05/2007	R186 On 02-August-07			Bond Future	7.4500	7.4530	132.3064	132.3064	6.00
29/05/2007	R186 On 01-November-07			Bond Future	7.4100	7.4060	135.3069	135.3194	0.00
29/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	40216	40308	40216	40308	0.00
29/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	54379	54470	54379	54470	0.00
29/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	95816	95878	95816	95878	0.00
29/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	1798	1860	1798	1860	0.00
29/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	43070	43258	43070	43258	0.00
29/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	31557	31620	31557	31620	0.00
29/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	28396	28566	28396	28566	0.00
29/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	48179	48225	48179	48225	0.00
29/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	116838	116874	116838	116874	0.00
29/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	833	870	833	870	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	122090	122122	122090	122122	0.00
29/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	684	716	684	716	0.00
29/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	127310	127337	127310	127337	0.00
29/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	540	566	540	566	0.00
29/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	148058	148070	148058	148070	0.00
29/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	197	210	197	210	0.00
29/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	17379	17521	17379	17521	0.00
29/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	69590	69608	69590	69608	0.00
29/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	55337	55427	55337	55427	0.00
29/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	38464	38555	38464	38555	0.00
29/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	73059	73142	73059	73142	0.00
29/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	26217	26300	26217	26300	0.00
29/05/2007	R196 On 07-February-08			Bond Future	8.1100	8.1140	106.4054	106.4024	0.00
29/05/2007	R196 On 02-August-07			Bond Future	8.4300	8.4260	106.5984	106.5999	0.00
29/05/2007	R196 On 01-November-07			Bond Future	8.2800	8.2750	103.9354	103.9354	0.00
29/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	6381	6376	6381	6376	0.00
29/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	4997	5022	4997	5022	0.00
29/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	3435	3464	3435	3464	0.00
29/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	2368	2384	2368	2384	0.00
29/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	4184	4198	4184	4198	0.00
29/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	4495	4509	4495	4509	0.00
29/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	1763	1789	1763	1789	0.00
29/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	4355	4366	4355	4366	0.00
29/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	5812	5841	5812	5841	0.00
29/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1106	1120	1106	1120	0.00
29/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	5870	5883	5870	5883	0.00
29/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	3078	3091	3078	3091	0.00
29/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	7886	7898	7886	7898	0.00
29/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	2006	2018	2006	2018	0.00
29/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	7798	7791	7798	7791	0.00
29/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	3931	3954	3931	3954	0.00
29/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	9376	9366	9376	9366	0.00
29/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	3036	3056	3036	3056	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	R201 On 07-February-08			Bond Future	7.6300	7.6400	107.1438	107.0892	0.00
29/05/2007	R201 On 02-August-07			Bond Future	7.7800	7.7900	106.4726	106.4154	0.00
29/05/2007	R201 On 01-November-07			Bond Future	7.7000	7.7100	108.9591	108.9031	0.00
29/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	25735	25476	25735	25476	0.00
29/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	19212	19499	19212	19499	0.00
29/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	41355	40869	41355	40869	0.00
29/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1181	1267	1181	1267	0.00
29/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	19254	19014	19254	19014	0.00
29/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	16460	16780	16460	16780	0.00
29/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	19082	18876	19082	18876	0.00
29/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	26206	26545	26206	26545	0.00
29/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	12862	12690	12862	12690	0.00
29/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	24133	24521	24133	24521	0.00
29/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	51544	51021	51544	51021	0.00
29/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	557	605	557	605	0.00
29/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	54126	53595	54126	53595	0.00
29/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	458	499	458	499	0.00
29/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	56715	56179	56715	56179	0.00
29/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	376	411	376	411	0.00
29/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	67101	66548	67101	66548	0.00
29/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	167	186	167	186	0.00
29/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	8075	7962	8075	7962	0.00
29/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	33649	34094	33649	34094	0.00
29/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	13646	13490	13646	13490	0.00
29/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	34638	35027	34638	35027	0.00
29/05/2007	R203 On 07-February-08			Bond Future	7.5600	7.5690	108.0489	107.9726	0.00
29/05/2007	R203 On 02-August-07			Bond Future	7.6700	7.6770	107.2796	107.2155	0.00
29/05/2007	R203 On 01-November-07			Bond Future	7.6100	7.6210	105.5381	105.4677	0.00
29/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	25549	25231	25549	25231	0.00
29/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	29583	30028	29583	30028	0.00
29/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	58148	57581	58148	57581	0.00
29/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	984	1058	984	1058	0.00
29/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	17410	17161	17410	17161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	25265	25720	25265	25720	0.00
29/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	70743	70142	70743	70142	0.00
29/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	456	497	456	497	0.00
29/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	73906	73299	73906	73299	0.00
29/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	374	408	374	408	0.00
29/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	77057	76444	77057	76444	0.00
29/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	295	323	295	323	0.00
29/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	89649	89020	89649	89020	0.00
29/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	107	119	107	119	0.00
29/05/2007	R204 On 07-February-08			Bond Future	7.5600	7.5720	104.4000	104.2730	0.00
29/05/2007	R204 On 02-August-07			Bond Future	7.6600	7.6730	103.5789	103.4645	0.00
29/05/2007	R204 On 01-November-07			Bond Future	7.6100	7.6210	105.9321	105.8112	0.00
29/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	36428	35870	36428	35870	0.00
29/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	40551	41263	40551	41263	0.00
29/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	63729	62753	63729	62753	0.00
29/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2059	2227	2059	2227	0.00
29/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	26813	26342	26813	26342	0.00
29/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	34792	35531	34792	35531	0.00
29/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	76606	75560	76606	75560	0.00
29/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1018	1116	1018	1116	0.00
29/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	79870	78811	79870	78811	0.00
29/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	845	929	845	929	0.00
29/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	83143	82072	83143	82072	0.00
29/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	698	770	698	770	0.00
29/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	96273	95167	96273	95167	0.00
29/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	310	348	310	348	0.00
29/05/2007	R206 On 07-February-08			Bond Future	7.6200	7.6250	100.0090	99.9809	0.00
29/05/2007	R206 On 02-August-07			Bond Future	7.7700	7.7720	99.1233	99.1034	0.00
29/05/2007	R206 On 01-November-07			Bond Future	7.6900	7.6970	101.3750	101.3508	0.00
29/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	21771	21650	21771	21650	0.00
29/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	15661	15821	15661	15821	0.00
29/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	8898	8873	8898	8873	0.00
29/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	9790	9963	9790	9963	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	16206	16124	16206	16124	0.00
29/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	13411	13570	13411	13570	0.00
29/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	16075	16002	16075	16002	0.00
29/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	4671	4795	4671	4795	0.00
29/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	25376	25251	25376	25251	0.00
29/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	1864	1937	1864	1937	0.00
29/05/2007	R207 On 07-February-08			Bond Future	7.5000	7.5050	98.6013	98.5628	0.00
29/05/2007	R207 On 02-August-07			Bond Future	7.6000	7.6040	97.6617	97.6304	0.00
29/05/2007	R207 On 01-November-07			Bond Future	7.5500	7.5530	99.8821	99.8433	0.00
29/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	28057	27915	28057	27915	0.00
29/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	28057	28299	28057	28299	0.00
29/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	67318	67029	67318	67029	0.00
29/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	313	336	313	336	0.00
29/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	20417	20300	20417	20300	0.00
29/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	24150	24421	24150	24421	0.00
29/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	81138	80834	81138	80834	0.00
29/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	92	100	92	100	0.00
29/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	84577	84271	84577	84271	0.00
29/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	66	72	66	72	0.00
29/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	88004	87696	88004	87696	0.00
29/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	47	52	47	52	0.00
29/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	101573	101262	101573	101262	0.00
29/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	11	12	11	12	0.00
29/05/2007	R209 On 07-February-08			Bond Future	7.0800	7.0800	92.2275	92.2275	0.00
29/05/2007	R209 On 02-August-07			Bond Future	7.1800	7.1750	91.0105	91.0105	314.00
29/05/2007	R209 On 01-November-07			Bond Future	7.1400	7.1350	89.9133	89.9133	0.00
29/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	34397	34473	34397	34473	0.00
29/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	43395	43471	43395	43471	0.00
29/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	23534	23679	23534	23679	0.00
29/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	15342	15487	15342	15487	0.00
29/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	22742	22835	22742	22835	0.00
29/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	37882	37975	37882	37975	0.00
29/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	11206	11343	11206	11343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	30800	30938	30800	30938	0.00
29/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	4243	4336	4243	4336	0.00
29/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	53043	53137	53043	53137	0.00
29/05/2007	TRT1 On 02-August-07			Index Future	257.4300	257.3200	257.4300	257.3200	500.00
30/05/2007	ALBI On 07-February-08			Index Future	271.2200	272.6510	271.2180	272.6510	0.00
30/05/2007	ALBI On 02-August-07			Index Future	258.4100	259.8920	258.4120	259.8920	0.00
30/05/2007	ALBI On 01-November-07			Index Future	264.5000	265.9670	264.5000	265.9670	0.00
30/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	174869	188523	174869	188523	0.00
30/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	2689	2013	2689	2013	0.00
30/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	50316	62738	50316	62738	0.00
30/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	6196	3818	6196	3818	0.00
30/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	109333	122728	109333	122728	0.00
30/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	4333	3058	4333	3058	0.00
30/05/2007	CRD1 On 02-August-07			Index Future	110.2600	110.7990	110.2630	110.7990	10.00
30/05/2007	GOVI On 07-February-08			jGovi	271.0400	272.5740	271.0370	272.5740	30.00
30/05/2007	GOVI On 02-August-07			jGovi	259.0800	260.5470	259.0750	260.5470	264.00
30/05/2007	GOVI On 01-November-07			jGovi	264.8500	266.3560	264.8500	266.3560	118.00
30/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	72865	85017	72865	85017	0.00
30/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	12495	9277	12495	9277	0.00
30/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	185750	200470	185750	200470	0.00
30/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
30/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	26048	34275	26048	34275	0.00
30/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	27548	20715	27548	20715	0.00
30/05/2007	ILBI On 02-August-07			Index Future	252.2400	280.2360	252.2390	280.2360	0.00
30/05/2007	J153 On 31-August-10			jSwap	9.1200	8.9980	0.0485	0.0451	0.00
30/05/2007	J157 On 15-September-15			jSwap	8.6200	8.5140	0.0378	0.0444	0.00
30/05/2007	J186 On 21-December-26			jSwap	8.0700	7.9670	0.0576	0.0472	0.00
30/05/2007	J201 On 22-December-14			jSwap	8.7000	8.5890	0.0701	0.0640	0.00
30/05/2007	J203 On 15-September-17			jSwap	8.5000	8.3980	0.0691	0.0624	0.00
30/05/2007	J204 On 21-December-18			jSwap	8.4600	8.3510	0.0732	0.0655	0.00
30/05/2007	J207 On 15-January-20			jSwap	8.3900	8.2830	0.0313	0.0227	0.00
30/05/2007	JBAR On 21-December-05			jBar	9.2700	9.2790	0.0000	0.0000	0.00
30/05/2007	JFRA On 07-February-08			jFra	9.4100	9.2680	0.0229	0.0226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2007	JFRA On 02-August-07			jFra	9.4400	9.3600	0.0230	0.0228	0.00
30/05/2007	JFRA On 23-August-07			jFra	9.4600	9.3600	0.0178	0.0176	10.00
30/05/2007	JFRA On 01-November-07			jFra	9.4600	9.3500	0.0248	0.0245	0.00
30/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19003	18850	19003	18850	0.00
30/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14340	14534	14340	14534	0.00
30/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4726	4532	4726	4532	0.00
30/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	1	0	1	0.00
30/05/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	664	580	664	580	0.00
30/05/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	763	872	763	872	0.00
30/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	5149	4872	5149	4872	0.00
30/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	20	27	20	27	0.00
30/05/2007	JN02 On 07-February-08			jNote	9.0100	8.8610	0.1626	0.1602	0.00
30/05/2007	JN02 On 02-August-07			jNote	9.2200	9.0840	0.1675	0.1652	0.00
30/05/2007	JN02 On 01-November-07			jNote	9.1300	8.9800	0.1659	0.1635	0.00
30/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	16703	15433	16703	15433	0.00
30/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	16506	17947	16506	17947	0.00
30/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8084	7005	8084	7005	0.00
30/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	8631	10027	8631	10027	0.00
30/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	14160	12860	14160	12860	0.00
30/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	11871	13226	11871	13226	0.00
30/05/2007	JN05 On 07-February-08			jNote	8.6000	8.4640	0.3452	0.3409	0.00
30/05/2007	JN05 On 02-August-07			jNote	8.7500	8.6160	0.3497	0.3455	0.00
30/05/2007	JN05 On 01-November-07			jNote	8.6800	8.5440	0.3476	0.3433	0.00
30/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	9921	8181	9921	8181	0.00
30/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	25980	29772	25980	29772	0.00
30/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	1939	1223	1939	1223	0.00
30/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	22010	26652	22010	26652	0.00
30/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	7645	5976	7645	5976	0.00
30/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	20504	24303	20504	24303	0.00
30/05/2007	JN10 On 07-February-08			jNote	8.2600	8.1510	0.5529	0.5486	0.00
30/05/2007	JN10 On 02-August-07			jNote	8.3700	8.2690	0.5580	0.5539	0.00
30/05/2007	JN10 On 01-November-07			jNote	8.3200	8.2120	0.5559	0.5516	0.00
30/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	2562	1822	2562	1822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	52313	58962	52313	58962	0.00
30/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	204	87	204	87	0.00
30/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	41994	49056	41994	49056	0.00
30/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	1310	821	1310	821	0.00
30/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	46890	53756	46890	53756	0.00
30/05/2007	JROD On 31-May-07			jRod	8.6600	8.6570	0.0000	0.0019	0.00
30/05/2007	JROD On 29-June-07			jRod	8.7500	8.7520	0.0021	0.0021	0.00
30/05/2007	JROD On 31-July-07			jRod	8.9900	8.9990	0.0027	0.0027	0.00
30/05/2007	JROD On 31-August-07			jRod	8.9700	8.9740	0.0050	0.0051	0.00
30/05/2007	JROD On 28-September-07			jRod	9.1100	9.1100	0.0056	0.0056	0.00
30/05/2007	JROD On 31-October-07			jRod	9.2400	9.2460	0.0063	0.0063	0.00
30/05/2007	JROD On 30-November-07			jRod	9.1200	9.1270	0.0085	0.0085	0.00
30/05/2007	JROD On 31-December-07			jRod	9.2100	9.2150	0.0091	0.0091	0.00
30/05/2007	OTH1 On 02-August-07			Index Future	254.8300	256.5050	254.8270	256.5050	15.00
30/05/2007	R153 On 07-February-08			Bond Future	8.1600	8.0350	116.8476	117.1376	0.00
30/05/2007	R153 On 02-August-07			Bond Future	8.2600	8.1400	118.2456	118.5907	75.00
30/05/2007	R153 On 01-November-07			Bond Future	8.2200	8.1000	114.1736	114.4926	0.00
30/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	9613	11007	9613	11007	0.00
30/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	13362	11855	13362	11855	0.00
30/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	9998	12517	9998	12517	0.00
30/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	3136	2204	3136	2204	0.00
30/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	6101	7490	6101	7490	0.00
30/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	11959	10158	11959	10158	0.00
30/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	7171	8323	7171	8323	0.00
30/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	17000	15252	17000	15252	0.00
30/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3861	4883	3861	4883	0.00
30/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	16424	14255	16424	14255	0.00
30/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	14306	17184	14306	17184	0.00
30/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	1767	1194	1767	1194	0.00
30/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	15471	18420	15471	18420	0.00
30/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	1518	1016	1518	1016	0.00
30/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	16664	19677	16664	19677	0.00
30/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1300	862	1300	862	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	21664	24871	21664	24871	0.00
30/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	677	434	677	434	0.00
30/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	9097	10871	9097	10871	0.00
30/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	8302	6885	8302	6885	0.00
30/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	12541	14179	12541	14179	0.00
30/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	10252	8989	10252	8989	0.00
30/05/2007	R157 On 07-February-08			Bond Future	7.7500	7.6500	138.0706	138.7541	477.00
30/05/2007	R157 On 02-August-07			Bond Future	7.8500	7.7450	138.7499	139.4694	5.00
30/05/2007	R157 On 01-November-07			Bond Future	7.8000	7.7000	134.9222	135.6247	0.00
30/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	27513	31187	27513	31187	0.00
30/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	27513	24352	27513	24352	0.00
30/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	1445	2338	1445	2338	0.00
30/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	45022	38720	45022	38720	0.00
30/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	10790	14267	10790	14267	0.00
30/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	17624	13906	17624	13906	86.00
30/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	19365	23000	19365	23000	0.00
30/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	22871	19482	22871	19482	0.00
30/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	19939	22942	19939	22942	0.00
30/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	37115	33282	37115	33282	0.00
30/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	12266	14982	12266	14982	0.00
30/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	33488	29179	33488	29179	0.00
30/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	13894	16246	13894	16246	0.00
30/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	48540	44057	48540	44057	0.00
30/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	47923	54493	47923	54493	0.00
30/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2044	1419	2044	1419	0.00
30/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	60478	67344	60478	67344	0.00
30/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1010	681	1010	681	0.00
30/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	63676	70593	63676	70593	0.00
30/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	840	563	840	563	0.00
30/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	66867	73835	66867	73835	0.00
30/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	677	449	677	449	0.00
30/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	79762	86859	79762	86859	0.00
30/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	268	171	268	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	12266	14982	12266	14982	0.00
30/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	33488	29179	33488	29179	0.00
30/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	7222	9098	7222	9098	0.00
30/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	46472	41324	46472	41324	0.00
30/05/2007	R186 On 07-February-08			Bond Future	7.4600	7.3630	132.0710	133.2076	0.00
30/05/2007	R186 On 02-August-07			Bond Future	7.5500	7.4530	131.1539	132.3064	6.00
30/05/2007	R186 On 01-November-07			Bond Future	7.5000	7.4070	134.1556	135.3069	0.00
30/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	35008	40216	35008	40216	0.00
30/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	60537	54379	60537	54379	0.00
30/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	85075	95816	85075	95816	0.00
30/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	2582	1798	2582	1798	0.00
30/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	36753	43070	36753	43070	0.00
30/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	36753	31557	36753	31557	0.00
30/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	23609	28396	23609	28396	0.00
30/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	54906	48179	54906	48179	0.00
30/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	105709	116838	105709	116838	0.00
30/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1229	833	1229	833	0.00
30/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	110896	122090	110896	122090	0.00
30/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1015	684	1015	684	0.00
30/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	116054	127310	116054	127310	0.00
30/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	809	540	809	540	0.00
30/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	136643	148058	136643	148058	0.00
30/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	307	197	307	197	0.00
30/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	14034	17379	14034	17379	0.00
30/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	77759	69590	77759	69590	0.00
30/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	48929	55337	48929	55337	0.00
30/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	43423	38464	43423	38464	0.00
30/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	65514	73059	65514	73059	0.00
30/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	30038	26217	30038	26217	0.00
30/05/2007	R196 On 07-February-08			Bond Future	8.3300	8.1110	106.1865	106.4054	0.00
30/05/2007	R196 On 02-August-07			Bond Future	8.6100	8.4270	106.3387	106.5984	0.00
30/05/2007	R196 On 01-November-07			Bond Future	8.4800	8.2750	103.6872	103.9354	0.00
30/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	5252	6381	5252	6381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	6057	4997	6057	4997	0.00
30/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	2144	3435	2144	3435	0.00
30/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	3675	2368	3675	2368	0.00
30/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	3065	4184	3065	4184	0.00
30/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	5858	4495	5858	4495	0.00
30/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	975	1763	975	1763	0.00
30/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	6164	4355	6164	4355	0.00
30/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	4018	5812	4018	5812	0.00
30/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	1909	1106	1909	1106	0.00
30/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	4469	5870	4469	5870	0.00
30/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	4159	3078	4159	3078	0.00
30/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	6217	7886	6217	7886	0.00
30/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	2818	2006	2818	2006	0.00
30/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	6517	7798	6517	7798	0.00
30/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	4840	3931	4840	3931	0.00
30/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	7949	9376	7949	9376	0.00
30/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	3798	3036	3798	3036	0.00
30/05/2007	R201 On 07-February-08			Bond Future	7.7400	7.6300	106.5457	107.1438	0.00
30/05/2007	R201 On 02-August-07			Bond Future	7.8900	7.7800	105.8459	106.4726	0.00
30/05/2007	R201 On 01-November-07			Bond Future	7.8100	7.7000	108.3456	108.9591	0.00
30/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	22488	25735	22488	25735	0.00
30/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	21946	19212	21946	19212	0.00
30/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	35684	41355	35684	41355	0.00
30/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	1776	1181	1776	1181	0.00
30/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	16095	19254	16095	19254	0.00
30/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	19435	16460	19435	16460	0.00
30/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	16414	19082	16414	19082	0.00
30/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	29518	26206	29518	26206	0.00
30/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	10462	12862	10462	12862	0.00
30/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	27868	24133	27868	24133	0.00
30/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	45587	51544	45587	51544	0.00
30/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	866	557	866	557	0.00
30/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	48120	54126	48120	54126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	718	458	718	458	0.00
30/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	50667	56715	50667	56715	0.00
30/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	595	376	595	376	0.00
30/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	60940	67101	60940	67101	0.00
30/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	272	167	272	167	0.00
30/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	6374	8075	6374	8075	0.00
30/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	38082	33649	38082	33649	0.00
30/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	11540	13646	11540	13646	0.00
30/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	38513	34638	38513	34638	0.00
30/05/2007	R203 On 07-February-08			Bond Future	7.6600	7.5580	107.3650	108.0489	0.00
30/05/2007	R203 On 02-August-07			Bond Future	7.7700	7.6680	106.5770	107.2796	0.00
30/05/2007	R203 On 01-November-07			Bond Future	7.7100	7.6110	104.8369	105.5381	0.00
30/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	22284	25549	22284	25549	0.00
30/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	33157	29583	33157	29583	0.00
30/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	51578	58148	51578	58148	0.00
30/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1440	984	1440	984	0.00
30/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	14368	17410	14368	17410	0.00
30/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	29234	25265	29234	25265	0.00
30/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	63947	70743	63947	70743	0.00
30/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	686	456	686	456	0.00
30/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	67072	73906	67072	73906	0.00
30/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	566	374	566	374	0.00
30/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	70187	77057	70187	77057	0.00
30/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	451	295	451	295	0.00
30/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	82687	89649	82687	89649	0.00
30/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	170	107	170	107	0.00
30/05/2007	R204 On 07-February-08			Bond Future	7.6600	7.5550	103.6263	104.4000	0.00
30/05/2007	R204 On 02-August-07			Bond Future	7.7600	7.6580	102.7893	103.5789	0.00
30/05/2007	R204 On 01-November-07			Bond Future	7.7100	7.6050	105.1422	105.9321	0.00
30/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	32599	36428	32599	36428	0.00
30/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	44458	40551	44458	40551	0.00
30/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	56585	63729	56585	63729	0.00
30/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2810	2059	2810	2059	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	23143	26813	23143	26813	0.00
30/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	39022	34792	39022	34792	0.00
30/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	69126	76606	69126	76606	0.00
30/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1434	1018	1434	1018	0.00
30/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	72328	79870	72328	79870	0.00
30/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1199	845	1199	845	0.00
30/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	75548	83143	75548	83143	0.00
30/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	998	698	998	698	0.00
30/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	88524	96273	88524	96273	0.00
30/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	458	310	458	310	0.00
30/05/2007	R206 On 07-February-08			Bond Future	7.7300	7.6190	99.4910	100.0090	0.00
30/05/2007	R206 On 02-August-07			Bond Future	7.8800	7.7680	98.5805	99.1233	0.00
30/05/2007	R206 On 01-November-07			Bond Future	7.8000	7.6920	100.8362	101.3750	0.00
30/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	18941	21771	18941	21771	0.00
30/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	18011	15661	18011	15661	0.00
30/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	6422	8898	6422	8898	0.00
30/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	12741	9790	12741	9790	0.00
30/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	13420	16206	13420	16206	0.00
30/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	16013	13411	16013	13411	0.00
30/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	12479	16075	12479	16075	0.00
30/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	6502	4671	6502	4671	0.00
30/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	20880	25376	20880	25376	0.00
30/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	2796	1864	2796	1864	0.00
30/05/2007	R207 On 07-February-08			Bond Future	7.6000	7.5000	97.8132	98.6013	0.00
30/05/2007	R207 On 02-August-07			Bond Future	7.7000	7.6000	96.8619	97.6617	0.00
30/05/2007	R207 On 01-November-07			Bond Future	7.6500	7.5480	99.0719	99.8821	0.00
30/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	24126	28057	24126	28057	0.00
30/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	32007	28057	32007	28057	0.00
30/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	59544	67318	59544	67318	0.00
30/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	537	313	537	313	0.00
30/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	16658	20417	16658	20417	0.00
30/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	28492	24150	28492	24150	0.00
30/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	73217	81138	73217	81138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	168	92	168	92	0.00
30/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	76636	84577	76636	84577	0.00
30/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	123	66	123	66	0.00
30/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	80048	88004	80048	88004	0.00
30/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	89	47	89	47	0.00
30/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	93586	101573	93586	101573	0.00
30/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	22	11	22	11	0.00
30/05/2007	R209 On 07-February-08			Bond Future	7.1700	7.0800	91.2320	92.2275	0.00
30/05/2007	R209 On 02-August-07			Bond Future	7.2700	7.1750	90.0289	91.0105	314.00
30/05/2007	R209 On 01-November-07			Bond Future	7.2300	7.1350	88.9261	89.9133	0.00
30/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	29710	34397	29710	34397	0.00
30/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	48662	43395	48662	43395	0.00
30/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	18108	23534	18108	23534	0.00
30/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	19732	15342	19732	15342	0.00
30/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	18611	22742	18611	22742	0.00
30/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	43623	37882	43623	37882	0.00
30/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	7971	11206	7971	11206	0.00
30/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	37382	30800	37382	30800	0.00
30/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	2747	4243	2747	4243	0.00
30/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	61363	53043	61363	53043	0.00
30/05/2007	TRT1 On 02-August-07			Index Future	255.9700	257.4300	255.9710	257.4300	500.00
31/05/2007	ALBI On 07-February-08			Index Future	269.7000	271.2180	269.7010	271.2180	0.00
31/05/2007	ALBI On 02-August-07			Index Future	256.8400	258.4120	256.8440	258.4120	0.00
31/05/2007	ALBI On 01-November-07			Index Future	262.9500	264.5000	262.9510	264.5000	0.00
31/05/2007	ALBI On 07-February-08	254.00	Call	Index Future	160628	174869	160628	174869	0.00
31/05/2007	ALBI On 07-February-08	254.00	Put	Index Future	3618	2689	3618	2689	0.00
31/05/2007	ALBI On 02-August-07	254.00	Call	Index Future	38357	50316	38357	50316	0.00
31/05/2007	ALBI On 02-August-07	254.00	Put	Index Future	9917	6196	9917	6196	0.00
31/05/2007	ALBI On 01-November-07	254.00	Call	Index Future	95662	109333	95662	109333	0.00
31/05/2007	ALBI On 01-November-07	254.00	Put	Index Future	6152	4333	6152	4333	0.00
31/05/2007	CRD1 On 02-August-07			Index Future	109.7100	110.2630	109.7070	110.2630	10.00
31/05/2007	GOVI On 07-February-08			jGovi	269.4100	271.0370	269.4100	271.0370	30.00
31/05/2007	GOVI On 02-August-07			jGovi	257.5200	259.0750	257.5190	259.0750	264.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	GOVI On 01-November-07			jGovi	263.2600	264.8500	263.2580	264.8500	118.00
31/05/2007	GOVI On 07-February-08	265.00	Call	jGovi	60900	72865	60900	72865	0.00
31/05/2007	GOVI On 07-February-08	265.00	Put	jGovi	16800	12495	16800	12495	0.00
31/05/2007	GOVI On 02-August-07	240.50	Call	jGovi	170190	185750	170190	185750	0.00
31/05/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
31/05/2007	GOVI On 01-November-07	265.00	Call	jGovi	18816	26048	18816	26048	0.00
31/05/2007	GOVI On 01-November-07	265.00	Put	jGovi	36236	27548	36236	27548	0.00
31/05/2007	ILBI On 02-August-07			Index Future	242.6600	252.2390	242.6620	252.2390	0.00
31/05/2007	J153 On 31-August-10			jSwap	9.2100	9.1150	0.0513	0.0485	0.00
31/05/2007	J157 On 15-September-15			jSwap	8.7000	8.6200	0.0327	0.0378	0.00
31/05/2007	J186 On 21-December-26			jSwap	8.1600	8.0740	0.0661	0.0576	0.00
31/05/2007	J201 On 22-December-14			jSwap	8.7800	8.6970	0.0745	0.0701	0.00
31/05/2007	J203 On 15-September-17			jSwap	8.5800	8.4990	0.0746	0.0691	0.00
31/05/2007	J204 On 21-December-18			jSwap	8.5400	8.4560	0.0791	0.0732	0.00
31/05/2007	J207 On 15-January-20			jSwap	8.4700	8.3920	0.0376	0.0313	0.00
31/05/2007	JBAR On 21-December-05			jBar	9.3500	9.2700	0.0000	0.0000	0.00
31/05/2007	JFRA On 07-February-08			jFra	9.5100	9.4110	0.0231	0.0229	0.00
31/05/2007	JFRA On 02-August-07			jFra	9.5300	9.4400	0.0232	0.0230	0.00
31/05/2007	JFRA On 23-August-07			jFra	9.5400	9.4600	0.0180	0.0178	10.00
31/05/2007	JFRA On 01-November-07			jFra	9.5600	9.4590	0.0250	0.0248	0.00
31/05/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	19094	19003	19094	19003	0.00
31/05/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	14201	14340	14201	14340	0.00
31/05/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	4934	4726	4934	4726	0.00
31/05/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
31/05/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	740	664	740	664	0.00
31/05/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	678	763	678	763	0.00
31/05/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	5407	5149	5407	5149	0.00
31/05/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	14	20	14	20	0.00
31/05/2007	JN02 On 07-February-08			jNote	9.1100	9.0110	0.1643	0.1626	0.00
31/05/2007	JN02 On 02-August-07			jNote	9.3100	9.2200	0.1690	0.1675	0.00
31/05/2007	JN02 On 01-November-07			jNote	9.2200	9.1260	0.1675	0.1659	0.00
31/05/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	17594	16703	17594	16703	0.00
31/05/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	15559	16506	15559	16506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	8837	8084	8837	8084	0.00
31/05/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	7750	8631	7750	8631	0.00
31/05/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	15045	14160	15045	14160	0.00
31/05/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	11015	11871	11015	11871	0.00
31/05/2007	JN05 On 07-February-08			jNote	8.6900	8.6000	0.3480	0.3452	0.00
31/05/2007	JN05 On 02-August-07			jNote	8.8400	8.7480	0.3526	0.3497	0.00
31/05/2007	JN05 On 01-November-07			jNote	8.7700	8.6790	0.3504	0.3476	0.00
31/05/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	11182	9921	11182	9921	0.00
31/05/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	23640	25980	23640	25980	0.00
31/05/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	2611	1939	2611	1939	0.00
31/05/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	18927	22010	18927	22010	0.00
31/05/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	8932	7645	8932	7645	0.00
31/05/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	18125	20504	18125	20504	0.00
31/05/2007	JN10 On 07-February-08			jNote	8.3400	8.2570	0.5564	0.5529	0.00
31/05/2007	JN10 On 02-August-07			jNote	8.4600	8.3730	0.5616	0.5580	0.00
31/05/2007	JN10 On 01-November-07			jNote	8.4000	8.3180	0.5594	0.5559	0.00
31/05/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	3304	2562	3304	2562	0.00
31/05/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	47262	52313	47262	52313	0.00
31/05/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	388	204	388	204	0.00
31/05/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	36307	41994	36307	41994	0.00
31/05/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	1857	1310	1857	1310	0.00
31/05/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	41603	46890	41603	46890	0.00
31/05/2007	JROD On 31-May-07			jRod	8.6600	8.6580	8.6000	0.0000	0.00
31/05/2007	JROD On 29-June-07			jRod	8.7500	8.7470	0.0021	0.0021	0.00
31/05/2007	JROD On 31-July-07			jRod	9.0200	8.9910	0.0027	0.0027	0.00
31/05/2007	JROD On 31-August-07			jRod	9.3500	8.9690	0.0035	0.0050	0.00
31/05/2007	JROD On 28-September-07			jRod	9.1500	9.1050	0.0059	0.0056	0.00
31/05/2007	JROD On 31-October-07			jRod	9.3000	9.2400	0.0066	0.0063	0.00
31/05/2007	JROD On 30-November-07			jRod	9.4400	9.1210	0.0072	0.0085	0.00
31/05/2007	JROD On 31-December-07			jRod	9.2700	9.2100	0.0095	0.0091	0.00
31/05/2007	OTH1 On 02-August-07			Index Future	252.9600	254.8270	252.9590	254.8270	15.00
31/05/2007	R153 On 07-February-08			Bond Future	8.2300	8.1550	116.6788	116.8476	0.00
31/05/2007	R153 On 02-August-07			Bond Future	8.3800	8.2600	117.9019	118.2456	77.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	R153 On 01-November-07			Bond Future	8.3200	8.2200	113.9086	114.1736	0.00
31/05/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	11633	12541	11633	12541	0.00
31/05/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	11031	10252	11031	10252	0.00
31/05/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	7763	9998	7763	9998	0.00
31/05/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	4338	3136	4338	3136	0.00
31/05/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	7760	9097	7760	9097	0.00
31/05/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	9614	8302	9614	8302	0.00
31/05/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	8847	9613	8847	9613	0.00
31/05/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	14283	13362	14283	13362	0.00
31/05/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	5082	6101	5082	6101	0.00
31/05/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	13590	11959	13590	11959	0.00
31/05/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	6544	7171	6544	7171	0.00
31/05/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	18061	17000	18061	17000	0.00
31/05/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	3134	3861	3134	3861	0.00
31/05/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	18346	16424	18346	16424	0.00
31/05/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	11646	14306	11646	14306	0.00
31/05/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	2544	1767	2544	1767	0.00
31/05/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	12722	15471	12722	15471	0.00
31/05/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	2207	1518	2207	1518	0.00
31/05/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	13834	16664	13834	16664	0.00
31/05/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	1907	1300	1907	1300	0.00
31/05/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	18579	21664	18579	21664	0.00
31/05/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	1030	677	1030	677	0.00
31/05/2007	R157 On 07-February-08			Bond Future	7.8600	7.7500	137.3240	138.0706	477.00
31/05/2007	R157 On 02-August-07			Bond Future	7.9600	7.8450	137.9288	138.7499	5.00
31/05/2007	R157 On 01-November-07			Bond Future	7.9100	7.8000	134.1551	134.9222	3.00
31/05/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	23813	27513	23813	27513	0.00
31/05/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	31278	27513	31278	27513	0.00
31/05/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	7554	10790	7554	10790	0.00
31/05/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	22599	17624	22599	17624	86.00
31/05/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	15828	19365	15828	19365	0.00
31/05/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	27005	22871	27005	22871	0.00
31/05/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	788	1445	788	1445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	52576	45022	52576	45022	0.00
31/05/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	16969	19939	16969	19939	0.00
31/05/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	41610	37115	41610	37115	0.00
31/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	9709	12266	9709	12266	0.00
31/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	38603	33488	38603	33488	0.00
31/05/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	11610	13894	11610	13894	0.00
31/05/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	53722	48540	53722	48540	0.00
31/05/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	40718	47923	40718	47923	0.00
31/05/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3050	2044	3050	2044	0.00
31/05/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	52817	60478	52817	60478	0.00
31/05/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1560	1010	1560	1010	0.00
31/05/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	55934	63676	55934	63676	0.00
31/05/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1309	840	1309	840	0.00
31/05/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	59047	66867	59047	66867	0.00
31/05/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1067	677	1067	677	0.00
31/05/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	71727	79762	71727	79762	0.00
31/05/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	444	268	444	268	0.00
31/05/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	9709	12266	9709	12266	0.00
31/05/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	38603	33488	38603	33488	0.00
31/05/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	5519	7222	5519	7222	0.00
31/05/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	52440	46472	52440	46472	0.00
31/05/2007	R186 On 07-February-08			Bond Future	7.5700	7.4550	130.7311	132.0710	0.00
31/05/2007	R186 On 02-August-07			Bond Future	7.6800	7.5460	129.5803	131.1539	6.00
31/05/2007	R186 On 01-November-07			Bond Future	7.6300	7.5000	132.6317	134.1556	0.00
31/05/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	41960	48929	41960	48929	0.00
31/05/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	49853	43423	49853	43423	0.00
31/05/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	70938	85075	70938	85075	0.00
31/05/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4182	2582	4182	2582	0.00
31/05/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	29312	36753	29312	36753	0.00
31/05/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	44551	36753	44551	36753	0.00
31/05/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	29452	35008	29452	35008	0.00
31/05/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	68380	60537	68380	60537	0.00
31/05/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	18162	23609	18162	23609	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	64698	54906	64698	54906	0.00
31/05/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	90819	105709	90819	105709	0.00
31/05/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2076	1229	2076	1229	0.00
31/05/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	95876	110896	95876	110896	0.00
31/05/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1730	1015	1730	1015	0.00
31/05/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	100909	116054	100909	116054	0.00
31/05/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1399	809	1399	809	0.00
31/05/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	121163	136643	121163	136643	0.00
31/05/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	564	307	564	307	0.00
31/05/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	10373	14034	10373	14034	0.00
31/05/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	89337	77759	89337	77759	0.00
31/05/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	57167	65514	57167	65514	0.00
31/05/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	35090	30038	35090	30038	0.00
31/05/2007	R196 On 07-February-08			Bond Future	8.4900	8.3310	106.0326	106.1865	0.00
31/05/2007	R196 On 02-August-07			Bond Future	8.7300	8.6050	106.1641	106.3387	0.00
31/05/2007	R196 On 01-November-07			Bond Future	8.6100	8.4750	103.5251	103.6872	0.00
31/05/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	4535	5252	4535	5252	0.00
31/05/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	6879	6057	6879	6057	0.00
31/05/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	1479	2144	1479	2144	0.00
31/05/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	4756	3675	4756	3675	0.00
31/05/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	3671	4469	3671	4469	0.00
31/05/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	4983	4159	4983	4159	0.00
31/05/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	2450	3065	2450	3065	0.00
31/05/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	6864	5858	6864	5858	0.00
31/05/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	613	975	613	975	0.00
31/05/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	7548	6164	7548	6164	0.00
31/05/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	3000	4018	3000	4018	0.00
31/05/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	2637	1909	2637	1909	0.00
31/05/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	5236	6217	5236	6217	0.00
31/05/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	3458	2818	3458	2818	0.00
31/05/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	5693	6517	5693	6517	0.00
31/05/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	5554	4840	5554	4840	0.00
31/05/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	7019	7949	7019	7949	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	4407	3798	4407	3798	0.00
31/05/2007	R201 On 07-February-08			Bond Future	7.8600	7.7400	105.8981	106.5457	0.00
31/05/2007	R201 On 02-August-07			Bond Future	8.0200	7.8900	105.1114	105.8459	0.00
31/05/2007	R201 On 01-November-07			Bond Future	7.9600	7.8100	107.5161	108.3456	0.00
31/05/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	19264	22488	19264	22488	0.00
31/05/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	25198	21946	25198	21946	0.00
31/05/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	29361	35684	29361	35684	0.00
31/05/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2799	1776	2799	1776	0.00
31/05/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	12381	16095	12381	16095	0.00
31/05/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	24016	19435	24016	19435	0.00
31/05/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	13813	16414	13813	16414	0.00
31/05/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	33394	29518	33394	29518	0.00
31/05/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	7742	10462	7742	10462	0.00
31/05/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	33443	27868	33443	27868	0.00
31/05/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	38802	45587	38802	45587	0.00
31/05/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1426	866	1426	866	0.00
31/05/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	41251	48120	41251	48120	0.00
31/05/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1195	718	1195	718	0.00
31/05/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	43726	50667	43726	50667	0.00
31/05/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	999	595	999	595	0.00
31/05/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	53797	60940	53797	60940	0.00
31/05/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	474	272	474	272	0.00
31/05/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	4522	6374	4522	6374	0.00
31/05/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	44525	38082	44525	38082	0.00
31/05/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	9527	11540	9527	11540	0.00
31/05/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	42976	38513	42976	38513	0.00
31/05/2007	R203 On 07-February-08			Bond Future	7.7500	7.6570	106.7278	107.3650	0.00
31/05/2007	R203 On 02-August-07			Bond Future	7.8900	7.7670	105.7477	106.5770	0.00
31/05/2007	R203 On 01-November-07			Bond Future	7.8300	7.7110	104.0106	104.8369	0.00
31/05/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	19484	22284	19484	22284	0.00
31/05/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	36729	33157	36729	33157	0.00
31/05/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	44068	51578	44068	51578	0.00
31/05/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2224	1440	2224	1440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	11265	14368	11265	14368	0.00
31/05/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	34395	29234	34395	29234	0.00
31/05/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	56066	63947	56066	63947	0.00
31/05/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1098	686	1098	686	0.00
31/05/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	59126	67072	59126	67072	0.00
31/05/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	914	566	914	566	0.00
31/05/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	62180	70187	62180	70187	0.00
31/05/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	737	451	737	451	0.00
31/05/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	74516	82687	74516	82687	0.00
31/05/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	293	170	293	170	0.00
31/05/2007	R204 On 07-February-08			Bond Future	7.7500	7.6590	102.9556	103.6263	0.00
31/05/2007	R204 On 02-August-07			Bond Future	7.8800	7.7620	101.9031	102.7893	0.00
31/05/2007	R204 On 01-November-07			Bond Future	7.8300	7.7100	104.2493	105.1422	0.00
31/05/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	29473	32599	29473	32599	0.00
31/05/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	48040	44458	48040	44458	0.00
31/05/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	48856	56585	48856	56585	0.00
31/05/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3944	2810	3944	2810	0.00
31/05/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	19402	23143	19402	23143	0.00
31/05/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	44210	39022	44210	39022	0.00
31/05/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	60918	69126	60918	69126	0.00
31/05/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2088	1434	2088	1434	0.00
31/05/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	64029	72328	64029	72328	0.00
31/05/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1762	1199	1762	1199	0.00
31/05/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	67168	75548	67168	75548	0.00
31/05/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1480	998	1480	998	0.00
31/05/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	79909	88524	79909	88524	0.00
31/05/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	704	458	704	458	0.00
31/05/2007	R206 On 07-February-08			Bond Future	7.8500	7.7300	98.9162	99.4910	0.00
31/05/2007	R206 On 02-August-07			Bond Future	8.0100	7.8780	97.9340	98.5805	0.00
31/05/2007	R206 On 01-November-07			Bond Future	7.9200	7.8040	100.2629	100.8362	0.00
31/05/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	16074	18941	16074	18941	0.00
31/05/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	20891	18011	20891	18011	0.00
31/05/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	8839	12479	8839	12479	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	9327	6502	9327	6502	0.00
31/05/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	10804	13420	10804	13420	0.00
31/05/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	19130	16013	19130	16013	0.00
31/05/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	4133	6422	4133	6422	0.00
31/05/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	16917	12741	16917	12741	0.00
31/05/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	15999	20880	15999	20880	0.00
31/05/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	4379	2796	4379	2796	0.00
31/05/2007	R207 On 07-February-08			Bond Future	7.7100	7.6030	97.0034	97.8132	0.00
31/05/2007	R207 On 02-August-07			Bond Future	7.8300	7.7030	95.8878	96.8619	0.00
31/05/2007	R207 On 01-November-07			Bond Future	7.7800	7.6530	98.1040	99.0719	0.00
31/05/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	20460	24126	20460	24126	0.00
31/05/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	36438	32007	36438	32007	0.00
31/05/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	50273	59544	50273	59544	0.00
31/05/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1007	537	1007	537	0.00
31/05/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	12797	16658	12797	16658	0.00
31/05/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	34312	28492	34312	28492	0.00
31/05/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	63651	73217	63651	73217	0.00
31/05/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	343	168	343	168	0.00
31/05/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	67029	76636	67029	76636	0.00
31/05/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	256	123	256	123	0.00
31/05/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	70408	80048	70408	80048	0.00
31/05/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	190	89	190	89	0.00
31/05/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	83875	93586	83875	93586	0.00
31/05/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	52	22	52	22	0.00
31/05/2007	R209 On 07-February-08			Bond Future	7.2900	7.1700	89.9317	91.2320	0.00
31/05/2007	R209 On 02-August-07			Bond Future	7.3900	7.2650	88.7469	90.0289	314.00
31/05/2007	R209 On 01-November-07			Bond Future	7.3500	7.2250	87.6367	88.9261	0.00
31/05/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	24232	29710	24232	29710	0.00
31/05/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	56187	48662	56187	48662	0.00
31/05/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	12289	18108	12289	18108	0.00
31/05/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	26733	19732	26733	19732	0.00
31/05/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	14021	18611	14021	18611	0.00
31/05/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	51926	43623	51926	43623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	4842	7971	4842	7971	0.00
31/05/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	47073	37382	47073	37382	0.00
31/05/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	1465	2747	1465	2747	0.00
31/05/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	72902	61363	72902	61363	0.00
31/05/2007	TRT1 On 02-August-07			Index Future	254.4300	255.9710	254.4260	255.9710	500.00